

Yitian Duan

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EDUCATION

NEW YORK UNIVERSITY

New York, NY

The Courant Institute of Mathematical Sciences

M.S. in Mathematics in Finance (expected-Dec 2022)

- **Coursework:** Java object pool, open addressing map, Ito lemma, finite difference method, Monte Carlo methods, Black-litterman, VaR, covariance estimation, option pricing, fixed income

RENMIN UNIVERSITY OF CHINA

Beijing, China

BA in Mathematics and Applied Mathematics (Sep 2017-Jun 2021)

- **Coursework:** Data cleaning, NLP, MLE, ARIMA, Markov chain, renewal process, finite difference method, regular expression, PCA, spatial Econometrics, Newton's method
- **Honors & Awards:** Scholarship for Learning Excellence, Excellent Student Cadre

EXPERIENCE

THE GREAT WALL FUND (A public offering fund in China with \$28 billion)

Shenzhen, China

Quantitative Analyst Intern (Jun-Sep 2020)

- Developed a stock selection strategy based on the net profit disruption; the annualized return rate of the strategy surpasses 30% over the CSI 500
- Crafted a programming package to automatically generate presentation files from quantitative models in seconds, offering an overall review of quantitative models and helping master the analysis strategy process and methods
- Participated in research on the income of private placement, and designed a strategy based on it, whose annualized return rate surpasses 10% over the CSI 500

PROJECTS

RENMIN UNIVERSITY OF CHINA

Beijing, China

Higher education funding allocation in China (Mar 2021)-Geoda (A program for Spatial Econometrics)

- Verified the spatial autocorrelation for higher education funding in China
- Investigated the impact of GDP on funding by the spatial error model

Taxi-parking problem at the airport (Sep 2019)-Matlab & Python

- Applied ARIMA to predict the taxi volume at the Beijing International Airport
- Designed a taxi-service mode and verified by AnyLogic, a traffic simulation software

Traffic lights arrangement around the community (May 2019)-Matlab & Python

- Utilized PCA to select major factors affecting traffic around the community
- Established a model based on the queuing theory to arrange traffic lights

COMPUTATIONAL SKILLS/OTHER

Programming Languages: Python (packages: NumPy, Pandas, Scikit-Learn, jieba), C++, Java, SQL

Languages: Mandarin, English