

YIKE GUO

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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:** portfolio management, short rate model, dynamic asset pricing model, Black-Litterman, Black-Scholes formula and greeks, trading energy derivative, market microstructure

UNIVERSITY OF VIRGINIA

Charlottesville, VA

B.S. in Computer Science (Sep 2017 – Jun 2021)

- **Coursework:** regression analysis, probability, linear algebra, ODEs, deep learning, NLP, AI, computer vision, database systems, computer architecture, data structures and algorithms
- **Awards:** Dean's List (2017-2020), MCM/ICM Outstanding Winner (Oct 2019)

EXPERIENCE

CITIC SECURITIES

Shanghai, China

Summer Analyst, Investment Banking (Jun 2020 – Jun 2021)

- Conducted pre-IPO investigation and due diligence, including cooperating with lawyers and accountants in auditing information such as executive pay, financial data, and related party transactions of the companies
- Prepared prospectus materials and documents responding to the feedback from China Securities Regulatory Admission

BANK OF COMMUNICATIONS FINANCIAL LEASING Co., Ltd

Shanghai, China

Summer Quantitative Analyst (May – June 2020)

- Processed data and reports of financial leasing business of the department of shipping lease; assisted in data collection in the department; assisted the department in forecasting future trends based on historical data analysis, etc.

PROJECTS

UNIVERSITY OF VIRGINIA

Charlottesville, VA

Machine Learning Capstone Research Project (C++)

- Implemented and trained machine learning models (multivariate LSTM fully convolutional networks for time series classification) over 10 different datasets, achieved 92% accuracy, which will be further applied to smart houses

Artificial Intelligence Project (Java)

- Designed and built AI models using Bayesian Nets and deep reinforcement learning, achieved 90% accuracy

SQL Database Project (Java)

- Created SQL tables for various financial data, sourced over 10 million rows of historical financial data
- Built data ETL (Extract, Transform, Load) pipeline to clean up the data. Extracted the features from those big data and built predictive models to predict stock index movement

COMPUTATIONAL SKILLS/OTHER

Programming Languages: Python, Java, C++, MATLAB, SQL

Languages: Chinese (Native), English (Proficient), Japanese (Intermediate)