YAO (GRACE) TONG

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EDUCATION

NEW YORK UNIVERSITY New York, NY
The Courant Institute of Mathematical Sciences
M.S. in Mathematics in Finance (expected December 2022)

- ***Coursework:*** derivative pricing, Black-Scholes, Monte Carlo, stochastic processes, OOP in Java, risk evaluation, factor model, risk and portfolio management, computing in finance

UNIVERSITY OF VIRGINIA Charlottesville, Virginia
B.A. in Mathematics (Financial Concentration) and Economics (2017-2021)

- ***Coursework:*** stochastic process, linear algebra, probability, statistics, real analysis, abstract algebra, time series, game theory, calculus, ODE, PDE, econometrics, accounting
- ***Minor:*** French
- ***Honors:*** Degree with Distinction, Dean's List

EXPERIENCE

KPMG CHINA Shenzhen, China
Risk Advisory Summer Intern (07/2020 - 08/2020)

- Developed a new risk monitoring and warning system for a major Chinese commercial bank with a KPMG associate, ameliorated and simplified their former one, and the new monitoring system was adopted by the client
- Created 37 Visio, Excel, PowerPoint and Word documents as support materials for the final presentation to the client and presented them to the senior manager, giving more detailed explanations about the new system
- Conducted research on the risk monitoring and warning systems of other Chinese commercial banks and reported a memo to senior management team

WIGNER IMAGING AND FEMTOGRAPHY AT UVA Charlottesville, Virginia
Research Assistant, Data Analyst (06/2019 - 04/2021)

- Used Python to extract GPDs and the compton form factors from data/error analysis to single out what measurements has the greatest impact on determining the compton form factors
- Built a research group website with WordPress, creating pages of the roster, gallery, Q&A facing the public, Github; including 16 pages and 52 pictures
- Created loss function for neural networks based on scattering cross-sections

SHANGHAI SECURITIES CO., LTD (Middle Market Investment Banking) Shanghai, China
Research Intern (05/2018 - 06/2018)

- Collected and analyzed data regarding solvency and profitability from 36 different investment management firms and the associated public websites; reported the results to the senior management team
- Evaluated the qualification of bonds seeking issuance under the supervision of Shanghai Securities and reported results weekly to associates and managers

COMPUTATIONAL SKILLS/OTHER

Programming Languages: Python (NumPy, pandas), R, Mathematica, MATLAB, STATA
Languages: Mandarin (native), English (fluent), French (fluent), Cantonese (basic), Korean (basic)
Interests: Flute, Horseback Riding, Music, Travelling