

## YICHEN YANG

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### EDUCATION

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#### NEW YORK UNIVERSITY

New York, NY

#### The Courant Institute of Mathematical Sciences

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

- **Coursework:** stochastic calculus, risk and portfolio management, Black-Scholes formula, Black-Scholes PDE, one-factor interest rate models, OOP and data structure in Java

#### UNIVERSITY OF CALIFORNIA SAN DIEGO

La Jolla, CA

#### BS in Mathematics - Minor in Management Science (Sept. 2018 - Jun. 2021)

- **Coursework:** calculus, differential equations, linear algebra, probability, statistics, stochastic process, time series, financial and managerial accounting
- **Honors:** Summa Cum Laude (GPA in top 2%), Provost Honors for all three years

### EXPERIENCE

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#### KPMG China

Ningbo, China

#### *Audit Trainee: Changya New Material Technology Co., Ltd. IPO* (Jun. 2021 - Aug. 2021)

- Reconciled 13 bank confirmations for May 2021 and recorded inconsistencies from replied confirmations for 2019, 2020, and May 2021
- Analyzed costs of 14 types of raw materials using Excel for 2020 and 2021
- Performed test of details on foreign exchange futures, paid-in capitals, long-term investments, and taxes using monetary unit sampling

#### EVERBRIGHT SECURITIES CO., LTD.

Ningbo, China

#### *Stock Analyst Intern* (Aug. 2019 - Sept. 2019)

- Performed analysis on 10 stocks in disparate industries and presented the findings to the portfolio manager
- Researched industry trends and analyzed company's financial statements in order to make recommendations to the portfolio manager

### PROJECTS

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#### INNEALTA CAPITAL MANAGEMENT

Austin, TX

#### *Research Analyst Intern* (Jul. 2020 - Sept. 2020) (Python)

- Replicated the main conclusions of the paper "Shared analyst coverage: Unifying momentum spillover effects" (Ali and Hirshleifer)
- Calculated shared analyst coverage and the connected-firm (CF) returns for the companies from 1990 to 2019, categorized them into five groups by their CF returns, and performed hypothesis tests by back testing to verify the conclusions of the paper
- Learned syntaxes in Python and several useful packages including pandas, numpy, and datetime

#### GEORGIA STATE UNIVERSITY

Atlanta, GA

#### *Data Analyst Intern* (Jun. 2019 - Jul. 2019)

- Categorized about 20,000 cell images of human retinal pigment epithelium from 23 donors and analyzed the integrity of cytoderm and whether the cell images are at the boundary
- Selected 1576 high-quality representative cell images with six categories for artificial intelligence to process deep learning by inputting these images into the learning data
- Reported the abnormalities found and various hypotheses that possibly explained these findings

### COMPUTATIONAL SKILLS/OTHER

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**Programming Languages and Software:** Python (packages: pandas, numpy), Java, R, MATLAB

**Languages:** Mandarin (native), English (fluent)