

YONGYAO CHEN, FRM

(201) 286-8485 // yongyao.chen@nyu.edu // [linkedin.com/in/yongyao-chen](https://www.linkedin.com/in/yongyao-chen)

EDUCATION

- Expected 12/23 **NEW YORK UNIVERSITY** New York, NY
The Courant Institute of Mathematical Sciences
M.S. in Mathematics in Finance
- **Expected Coursework:** stochastic calculus, time series analysis, scientific computing, risk and portfolio management, dynamic asset pricing, algorithmic trading, equity derivatives
- 08/16 - 06/20 **NANYANG TECHNOLOGICAL UNIVERSITY** Singapore
B.ENG. in Electrical and Electronic Engineering
- **Coursework:** linear algebra, probability & statistics, numerical methods, differential equations, data structure & algorithms, intelligent system design, business finance, accounting fundamentals
 - **Graduated with Honors (Highest Distinction)**
- 02/18 - 07/18 **ÉCOLE POLYTECHNIQUE FÉDÉRALE DE LAUSANNE (EPFL)** Lausanne, Switzerland
Semester Exchange
- **Award:** Exchange Student Scholarship

EXPERIENCE

- 09/20 - 07/22 **JPMORGAN CHASE & CO.** Singapore
Analyst, Software Engineer (Asset and Wealth Management)
- Created data-centric investment technology that facilitates portfolio management and trading decisions for private bank's internal investors and financial advisors
 - Contributed to development of new global strategic data framework that consolidates and processes data from all accounting systems, using big data, cloud, and automation technologies
 - Expanded portfolio analytics space with new features (e.g., trending trades analysis, large cash position indicator, overdraft alert, client service communication, morning briefs, trade idea feeds)
 - Designed and implemented novel automated monitoring system surveying data pipelines; it now serves as primary platform for service-line agreement management internationally
- 06/19 - 08/19 **Summer Analyst, Software Engineer** (Corporate and Investment Banking)
- Collaborated with London commodities team to develop new Python-based software for base metal post-trade customer information maintenance in firm's cross-asset platform, Athena
 - Accelerated legacy system decommissions, saving time and effort as well as reducing expenses
- 01/19 - 05/19 **ERNST & YOUNG SOLUTIONS LLP** Singapore
IT Advisory Intern
- Facilitated business design, implementation, and data migration of Sales & Distribution module in largest global SAP S/4HANA ERP project at EY Singapore in 2019 for client, DyStar Group
 - Conducted international localization workshops for franchises in 8 countries; communicated business demands with key stakeholders and produced requirement traceability matrices

PROJECT

- 08/19 - 04/20 **NANYANG TECHNOLOGICAL UNIVERSITY** Singapore
Onboard 3D SLAM for AGV Localization - With Delta Electronics, Inc. (C++, Linux)
- Designed Simultaneous Localization and Mapping (SLAM) system for automated guided vehicles (AGVs), addressing dangers of human-robot collisions and human interference during robot positioning process in dynamic environments such as modern warehouses
 - Proposed human classifier in complex 3D point clouds utilizing anthropometric geometry and support vector machine model; implemented system with ROS in C++ in Linux environment

COMPUTATIONAL SKILLS / OTHER

Programming Languages: Java, Python, SCALA, C++, SQL, Unix Shell

Languages: English (fluent); Mandarin (native); Japanese and French (elementary)

Affiliations/Certifications: Certified Financial Risk Manager (FRM); Passed CFA Exam Level II (November 2021)

Activities: NTU Chinese Orchestra, Two-String Fiddle Performer (Singapore, Taipei); Singapore Marathon (2017, 2019)