

WEI (ANDY) YUAN

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EDUCATION

- Expected 12/23 **NEW YORK UNIVERSITY** New York, NY
The Courant Institute of Mathematical Sciences
M.S. in Mathematics in Finance
- **Expected Coursework:** derivatives pricing, stochastic processes, time series analysis, Support Vector Machines, object-oriented programming (Java), linear regression, Fama-French, Black-Scholes & Greeks, interest rate models, optimization
- 08/18 - 05/21 **INDIANA UNIVERSITY** Bloomington, IN
B.S. in Mathematics, B.A. in Economics with High Distinction
- **Coursework:** calculus, linear algebra, probability, statistics, ODEs, econometrics, multi-factor models, time series models
 - **Award:** James E. Moffat Scholarship (Highest GPA in Economics Department in 2020)

EXPERIENCE

- 09/21 - 03/22 **GALAXY DERIVATIVES CAPITAL MANAGEMENT** Shanghai, China
Quantitative Analyst Intern
- Designed and backtested futures trading strategy with Sharpe ratio of 2.1 by using fundamental data and Backtrader library
 - Constructed multi-factor model and factor analysis structure that analyzed performance of fundamental and technical factors of chemical commodities futures
 - Applied risk parity technique to optimize fund allocation for futures trading strategy, which decreased maximum drawdown to 5%
- 09/20 - 10/20 **ALLIED MILLENNIALS PARTNERS** New York, NY
Quantitative Analyst Intern
- Analyzed Charles Schwab Corporation's common stock returns using AR(1) model; tested whether those returns achieved weak efficient market criteria
 - Created dummy variable model and examined seasonality in financial markets by exploiting ordinary least squares regression
 - Charted data (e.g., PE ratio, ROE) of Schwab compared to other financial services firms'
- 06/19 - 08/19 **FOUNDER SECURITY** Beijing, China
Steel and Coal Industry Research Intern
- Aggregated Chinese steel and coal industry data; compiled it into daily reports
 - Collaborated with team members in building iron ore price analysis system
 - Forecasted decline of iron ore prices during 2nd half of 2019 correctly

PROJECTS

- 03/22 **BARUCH COLLEGE** New York, NY
Options Pricing System (C++)
- Applied Boost, STL library, and OOP technique to build options pricing system
 - Used exact pricing method for European and perpetual American options; built Greeks calculation functions
 - Developed numerical method pricing with Monte Carlo and finite difference methods for European options
- 04/21 **INDIANA UNIVERSITY** Bloomington, IN
PetroChina Company Limited Analysis (Python)
- Identified number of lags in time series models by using Bayesian information criterion
 - Built EGARCH and Markov switching models to analyze PetroChina on Shanghai Stock Exchange and New York Stock Exchange using Python
 - Concluded that basic volatility of PetroChina on Shanghai Stock Exchange was almost double of its volatility on New York Stock Exchange

COMPUTATIONAL SKILLS / OTHER

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

Languages: English (fluent), Mandarin (native)

Activity: North American Debate Contest for Chinese University Students (Team won 2nd place)