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)

- ***Recent Coursework:*** Derivative pricing, Black-Scholes, Monte Carlo, risk evaluation, stochastic calculus, factor model, risk and portfolio management, computing in finance, MBS
- ***Upcoming Coursework:*** dynamic & nonlinear derivatives pricing, advanced risk and portfolio management, fixed income, capital and credit derivatives, SVA, financial alternative data

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

- ***Minor:*** French
- ***Honors:*** Degree with Distinction, Dean's List

EXPERIENCE

TRUVALUE ASSET MANAGEMENT Remote
Quantitative and International Research Summer Intern (6/2022 - 8/2022)

- Researched the prospects of Vietnam's economy and securities market, and prepared for the establishment of Vietnam's national QDII; researched areas include but are not limited to macroeconomics, currency markets, regulatory policies, exchange rates, commodities, etc.
- Analyzed Vietnam Stock Exchange indexes with volatility models and applied GARCH-type models; completed the work of document collection, data collection, and ppt writing
- Reported results to senior management and made final presentations

KPMG CHINA Shenzhen, China
Risk Advisory Summer Intern (7/2020 - 8/2020)

- Reached out to managers to seek out information to develop improved risk monitoring/warning system for major Chinese commercial bank client, which adopted it
- Created 37 support materials (in Visio, Excel, PowerPoint, Word) with detailed explanations about new system for client review; presented them to senior manager
- Took initiative in researching risk monitoring and warning systems of other Chinese commercial banks; reported findings to senior management team

WIGNER IMAGING AND FEMTOGRAPHY AT UVA Charlottesville, Virginia
Research Assistant, Data Analyst (6/2019 - 4/2021)

- Used Python to extract GPDs and compton form factors (CFFs) from data/error analysis to single out which measurements had greatest impact on determining CFFs
- Built research group website inWordPress; created 16 pages and 52 pictures for roster, gallery, Q&A, and Github
- Collaborated with master's and Ph.D. candidates to create loss function for neural networks based on scattering cross-sections

SHANGHAI SECURITIES CO., LTD *(Middle market investment bank)* Shanghai, China
Research Intern (5/2018 - 6/2018)

- Researched and analyzed solvency and profitability data from 36 investment management firms and associated websites; presented results to senior managers
- Evaluated qualification of bonds seeking issuance under Shanghai Securities' supervision; 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: Flutist, Shanghai International Youth Orchestra; Horseback Riding(Virginia Riding club)