

BAIHE 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:** Java, option pricing models, equilibrium asset pricing models, arbitrage pricing theory, risk neutral pricing, Black-Scholes theory, stochastic calculus
- 07/18 - 05/22 **BRANDEIS UNIVERSITY** Waltham, MA
B.S. in Economics & Mathematics Double Major; Business Minor
- **Coursework:** machine learning with Python (numerical linear algebra), probability, statistics
 - **Honors and Awards:** Magna Cum Laude

EXPERIENCE

- 05/21 - 07/21 **TAIKANG PENSION & INSURANCE** Beijing, China
Strategic Planning Intern
- Conducted research and summarized results about public health policies in 6 regions
 - Tabulated data on health conditions for 1,600+ employees; used Excel and MySQL to analyze and visually present Chinese employees' health in 17 industries
- 07/19 - 09/19 **TOTO NORTH CHINA** Beijing, China
Administrative and Data Analysis Intern
- Learned and applied Excel functions to collect and verify new product information; gave factory suggestions for production planning based on new products' sales volume
 - Improved colleagues' work efficiency by taking inventory of office supplies and ranking materials according to frequency of use

PROJECTS

- 09/21 - 11/21 **RENMIN UNIVERSITY** Beijing, China
Forecasting Chinese Stock Market (Shanghai Shenzhen CSI 300)
- Developed and tested ARIMA models for analyzing Shanghai and Shenzhen stock exchange returns to forecast future returns
 - Created GARCH models to compare the two stock markets; found volatility of markets to be closely correlated by analyzing models' coefficients and conditional standard deviation
- 09/21 - 12/21 **BRANDEIS UNIVERSITY** Waltham, MA
Movie Recommendation Algorithm
- Collaborated with team members to use algorithm that made movie recommendations based on users' movie preferences
 - Built model with PCA, regression, and k-clustering based on 4,500 observations
- 09/19 - 11/19 **Investment Club - Analysis of US and China Energy Sectors**
- Speculated future investment opportunities by collecting data on petroleum wholesaling, semiconductor, and energy industries, while analyzing impact of external factors
 - Wrote paper on investment opportunities after collecting and analyzing information; predicted crude oil return decrease and natural gas and renewable energy increase after 2025

COMPUTATIONAL SKILLS / OTHER

Programming Languages: RStudio, Python, MySQL

Languages: English (fluent), Mandarin (native)

Certification: Passed CFA Level I