RUI YANG

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EDUCATION

Expected 12/24 **NEW YORK UNIVERSITY** New York, US
The Courant Institute of Mathematical Sciences
M.S. in Mathematics in Finance

- ***Expected Coursework:*** dynamic asset pricing, Monte Carlo simulation, data-driven models, penalized regression, decision trees, Fama-French, Black-Scholes, stochastic processes, Hull-White model

09/20 - 06/23 **UNIVERSITY COLLEGE LONDON** London, UK
B.Sc in Mathematics

- ***Coursework:*** complex analysis, stochastic process, linear algebra, computational methods, financial mathematics
- ***Honors/Awards:*** First-Class Honors Degree (Top 5%)

EXPERIENCE

06/23 - 08/23 **CITIC SECURITIES NATIONAL INVESTMENT BANK** Beijing, China
Quantitative Research Intern (Python, Windy)

- Extracted industry fund data and summarized strategies of tech firm clients to create detailed profit reports for IPOs
- Gathered product data from 120 funds through web crawling, contributing valuable information to build strategic allocations from Shanghai STAR Board (science, technology, and innovation)
- Researched and compiled specific STAR stocks' volatility to determine stability for client investment recommendations; quantitatively calculated volatility variations and related factors

04/21 - 07/21 **BYTEDANCE** Hangzhou, China
Data Operations Intern (SQL, Python, Excel)

- Built SKU system for 9K products for pre-sales pages collaboratively; debugged coding, resulting in expedited sales process for new EdTech division
- Traced and counted QA conversion rate for AB testing and completed data distribution analysis weekly; liaised with data analyst team
- Contributed to speeding up rollout time of app by 1 month by continuously improving its functionality, based on customer feedback

12/20 - 01/21 **TENCENT** Online (China)
Product Operations Intern (SQL)

- Communicated with new social media app users to solicit their UX feedback; liaised with data analyst colleagues to increase app's number of clicks

PROJECTS

06/20 - 07/20 **NYU COURANT** New York, NY
Discovery of Main Asset Classes' Performance Trends and Volatility Distribution (Python)

- Performed linear regression on top 50 market cap stocks on S&P 500 using rolling statistics; displayed time series of R^2, other select statistics, and slope (i.e., beta) for 5 underlying assets
- Forecasted that VIX was 86% accurate predictor of future realized volatility in long run by comparing it with SPX; quantitatively computed histograms of historical distribution

06/20 - 07/20 **UNIVERSITY COLLEGE LONDON** London, UK
2nd Year Algebra / Number Theory / Combinatorics Projects (R)

- Led team to compile and analyze reference materials based on Artin's primitive root conjecture
- Applied equations and modeling graphs that team derived from conjectures to determine whether conclusion was true

COMPUTATIONAL SKILLS / OTHER

Programming Languages: Python, R, SPSS, SQL, C++
Languages: English (fluent), Mandarin (native), German (beginner)