RUI YANG

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EDUCATION

B.Sc in Mathematics • Coursework: complex analysis, stochastic process, linear algebra, computational methods, financial mathematics • Honors/Awards: First-Class Honors Degree (Top 5%) EXPERIENCE D6/23 - 08/23 CITIC SECURITIES NATIONAL INVESTMENT BANK 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 D4/21 - 07/21 BYTEDANCE Data Operations Intern (SQL, Python, Excel) • Hangzhou, China • 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 NVU COURANT New York, NY	Expected 12/24	NEW YORK UNIVERSITY	New York, US
 Expected Coursework: dynamic asset pricing, Monte Carlo simulation, data-driven models, penalized regression, decision trees, Fama-French, Black-Scholes, stochastic processes, Hull-White model D9/20 - 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 D6/23 - 08/23 CITIC SECURITIES NATIONAL INVESTMENT BANK Beijing, China Quanitative 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 Shanghal STAR Board (science, technology, and innovation) Researched and compiled specific STAR stocks' volatility to determine stability for client investment recommendations; quantitatively calculated volatility virations and related factors 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; linised with data analyst team Contributed to speeding up rollout time of app by 1 month by continuously improving its functionality, based on customer feedback Product Operations Intern (SQL) Product Operations Intern (SQL) Communicated with new social media app users to solicit their UX feedback; liaised with data analysi colleagues to increase app's number of clicks PROJECTS D6/20 - 07/20 NYU COURANT New York, NY Discovery of Main Asset Classes' Performan		The Courant Institute of Mathematical Sciences	
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comparing it with SPX; quantitatively computed histograms of historical distribution06/20 - 07/20UNIVERSITY COLLEGE LONDONLondon, UK		displayed time series of R ² , other select statistics, and slope (i.e., beta) for	5 underlying assets
06/20 - 07/20 UNIVERSITY COLLEGE LONDON London, UK		• Forecasted that VIX was 86% accurate predictor of future realized volatility	in long run by
			tribution
	06/20 - 07/20		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		• Applied equations and modeling graphs that team derived from conjectures	to determine
		whether conclusion was true	
		whether conclusion was true	

COMPUTATIONAL SKILLS / OTHER

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