ZEHAO YANG

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EDUCATION

Expected 12/24 **NEW YORK UNIVERSITY** New York, NY
The Courant Institute of Mathematical Sciences
M.S. in Mathematics in Finance
- ***Expected Coursework:*** penalized regression, decision trees, Fama-French, Black-Scholes, stochastic processes, Hull-White model, linear regression, machine learning

09/18 - 09/22 **WASEDA UNIVERSITY** Tokyo, Japan
School of Political Science and Economics
B.A. in Economics
- ***Coursework:*** linear algebra, calculus, real analysis, entrepreneurial finance, statistical analysis
- ***Honors:*** Monbukagakusho Honors Scholarship for privately financed international students

08/21 - 05/22 **PURDUE UNIVERSITY** West Lafayette, IN
Study Abroad
- ***Coursework:*** OOP (Java), ODE & PDE, Markov chain, probability, time series models
- ***Honors:*** Dean's List and Semester Honors both semesters

EXPERIENCE

02/23 - 03/23 **SHENZHEN CAPITAL GROUP CO. LTD.**
(2nd largest venture capital company in China, with $65B AUM) Shenzhen, China
Data Analyst Intern (Python)
- Sorted invested firms' historical financial data and cleaned out irrelevant information
- Improved machine learning model; predicted 2 years' revenues for 37 firms in portfolio

11/22 - 01/23 **BOSERA ASSET MANAGEMENT CO. LTD.**
(3rd largest asset management company in China, with more than $200B AUM) Shenzhen, China
Quantitative Research Intern (R, MATLAB)
- Constructed dual thrust CTA strategies based on stock index futures, proving their invalidity in Chinese market
- Backtested CTA strategies with historical data to validate their performance (e.g., rate of return)
- Derived signal indicator by applying ARIMA and GARCH to historical rate of return, verifying suitable parameters for trading

08/22 - 10/22 **GUOTAI JUNAN SECURITIES CO. LTD.**
(Top 10 investment bank in China) Shenzhen, China
Quantitative Research Intern (Python, Wind)
- Extracted CSI300 stocks from database; used model to clean and sort data (e.g., by EV/EBITDA)
- Grouped stocks; calculated 6-7 variables for each one; visualized net profit curve with Matplotlib
- Crafted and co-edited weekly financial quantitative research reports for Chinese A-share stocks

PROJECT

04/23 - 06/23 **BARUCH COLLEGE, CUNY** New York, NY
Options Pricing System and Computation of Greeks (C++)
- Constructed OOP C++ class using Boost and STL libraries to price European and American perpetual options based on Black-Scholes formula; calculated their Greeks
- Applied Monte Carlo method to price various options
- Implemented finite difference method to price options; determined value of mesh size to define inaccuracy level

COMPUTATIONAL SKILLS / OTHER

Programming Languages: C++ (STL, boost), Java, Python (pandas, numpy, matplotlib), R, LaTeX, MATLAB
Languages: English (fluent), Japanese (near-native), Mandarin (native), Cantonese (conversational)
QuantNet Certifications: C++ Programming for Financial Engineering; An Intuition-Based Options Primer for Financial Engineering (with Distinction)
Activities: Math for Economics I Recitation Leader at NYU Courant