# CHENYE YUAN

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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**
- ***Coursework:*** stochastic calculus, securities and derivatives, risk and portfolio management, dynamic asset pricing, machine learning, data-driven modeling, convex optimization

01/20 - 05/23 **NEW YORK UNIVERSITY** New York, NY
**B.A. in Mathematics and Economics (Double Major), Minor in Computer Science**
- ***Coursework:*** differential equations, probability, statistics, econometrics, financial economics
- ***Honors/Awards:*** Honors Degree, Magna Cum Laude, Dean's List every semester
- ***Thesis:*** An Empirical Study from the Perspective of Buy-side Credit Ratings Relevance

## EXPERIENCE

07/23 - 09/23 **CHINA SECURITIES** Beijing, China
**FICC Intern Assistant – Fixed Income Department Multi-Assets Group (R)**
- Formulated stock indices / Treasury futures strategy based on relative risk premium and momentum indicators; achieved 26.5% backtested return and 1.28 Sharpe ratio
- Developed interest rate / exchange rate correlation model using various TTM windows; employed linear mapping approach for trend visualization and under/overvaluation heat map
- Constructed automated TD indicators warning system on FX securities with customized rules

06/23 - 07/23 **CHINA GALAXY SECURITIES** Beijing, China
**Credit Derivatives Intern Assistant – Fixed Income Department (Python)**
- Developed quantitative sector rotation trading strategy with crowdedness indicators
- Designed and implemented chips indicator on major Chinese stock indices
- Reproduced time-series-cross-section double momentum market timing strategy
- Collaborated on derivative trading arrangements; contributed to critical investment decisions

06/22 - 09/22 **UBS SDIC FUND MANAGEMENT** Shanghai, China
**Credit Analyst Intern – Fixed Income Department**
- Developed quantitative credit rating model for airport industry using machine learning algorithm, incorporating multiple factors of company and external supports, targeting CBR implied ratings
- Evaluated 2 published companies' credit; wrote full initial credit rating reports; updated semi-annual reports for 88 transferable bonds, and independently wrote brief reports

09/21 - 06/22 **ORBITS VENTURE** Scarsdale, NY
**Analyst Intern – Option CTA and Equity Research**
- Researched general market trends and reported updates to S&P 500 option CTAs
- Performed bottom-up fundamental analysis and valuation of Qualcomm, Rivian and ZIM's equities; presented stock pitches, with ZIM selected into portfolio; generated 32% return

## PROJECTS

**NEW YORK UNIVERSITY** New York, NY
**The Courant Institute of Mathematical Sciences**

03/23 - 05/23 **Trading Strategy Back Test System (Python)**
- Led team of 7 in developing backtesting system for stock trading strategies in Python
- Deviced system requirements, tracked project progress, and solved development issues

11/22 - 12/22 **Interest Rate and Stock Index Exotic European Option Pricing (Python)**
- Designed Monte Carlo pricing model for option (LIBOR and Nikkei225 as underlying assets)
- Calibrated volatility for two-factor model and discounted with riskless numeraire to get price

## COMPUTATIONAL SKILLS / OTHER

***Programming Languages:*** Python, R, Java, C, MATLAB, Julia
***Languages:*** English (fluent), Mandarin (native)