# **ENYANG (TONY) YU**

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# **EDUCATION**

# Expected 12/26 NEW YORK UNIVERSITY

New York, NY

The Courant Institute of Mathematical Sciences

M.S. in Mathematics in Finance

• Coursework: financial computing, portfolio management, derivatives pricing, stochastic calculus

09/20 - 05/24 **NEW YORK UNIVERSITY** 

New York, NY

#### **B.A.** in Economics and Mathematics

• *Coursework:* calculus, linear algebra, optimization, differential equations, real analysis, game theory, econometrics, probability, statistics, financial mathematics

# **EXPERIENCE**

# 07/24 - 07/25 LANDAIR PROPERTY ADVISORS

New York, NY

#### **Senior Investment Sales Associate**

- Valued commercial properties based on capitalization rates, comparables, and pro-forma analyses
- Generated more than \$20 million in exclusive listings through cold-calling and targeted research
- Closed about \$6 million worth of real estate transactions with buyer and seller representation
- Improved workflow efficiency by 10% and suggested improvements in technology systems
- Constructed robust client book of more than 20 developers, investors, and attorneys

#### 06/23 - 08/23 CHINA MERCHANTS SECURITIES CO, LTD.

Shenzhen, China

#### **Quantitative Analyst Intern (Python, SQL)**

- Exported financial data from Wind Financial Terminal to Excel and analyzed using VBA
- Organized and cleaned financial data in Python using SQL queries and Pandas
- Compiled clean, filtered, and ready-to-use data for more than 3,000 Chinese Class A stocks
- Experimented with effectiveness of financial factors using monotonicity testing, rank information coefficient, and Monte-Carlo simulations

# **PROJECTS**

#### NEW YORK UNIVERSITY

New York, NY

# 03/24 - 05/24 Mathematics of Finance: Derivative Analysis and Simulation (Python)

- Implemented deterministic finite difference and stochastic discretization schemes to approximate price and Greek paths of options in Python
- Conducted thorough analysis of effectiveness and accuracy of each method and discretization step by using Black-Scholes model as analytical baseline
- Simulated exotic option spread using Monte-Carlo simulations and Black-Scholes PDE
- Analyzed distribution of dynamically hedged portfolio over multiple time intervals

# 04/24 Data Science Club x CBRE Datathon (Python)

- Collaborated with other students on machine learning construction prediction model with 48-hour timeline
- Sourced satellite imagery of more than 200 plots of construction in various stages of development and processed data using PyTorch dataloaders and transforms
- Fine-tuned hyperparameters and additional layers on pretrained ResNet and VGG16 models to approximate estimated time of completion, achieving approximately 70% accuracy

# **COMPUTATIONAL SKILLS / OTHER**

**Programming Languages:** Python, SQL, VBA **Languages:** English (native), Mandarin (fluent)