

CHEN Yuling - Curriculum Vitae

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EDUCATION HISTORY

University of Toronto

2016/09-2020/06

Major in Specialist of Statistics, Specialist of Math Application in Finance and Economics

Current GPA 3.93/4.0 ; Program Length: 4 Years

Yantai No.2 Middle School

2013/09-2016/06

Senior High school studies.

ACADEMICS

From Reinforcement Learning to Stock Trading (2019)

The study mainly focuses on methods, including Tabular Method and Approximation Method in reinforcement learning, a branch under machine learning. The study also introduces the concept of neural network, to discuss and explore how to better apply this statistical method into the financial services industry, help with tasks such as stock trading and risk control.

Time Series Analysis Project Regarding Portfolio Construction and Return Prediction Based on Dow Jones 30, Supervised by Prof. Jenwen Lin

Based on historical trading data from the 30 constituent stocks of the Dow Jones Industrial Average, modeled with SARIMA model of time series. Use historical data to evaluate several portfolios that are constantly self-updated with different trading strategies, calculate parameters such as yield, volatility, with the assistance of 60 months rolling window, and rate each trading strategy.

Data Analysis Report Regarding Smoking Behaviors Among American Teenagers Using Generalized Linear Models, Supervised by Prof. Patrick Brown

Analyzed the prevalence of different smoking practices among minors according to data from the 2014 U.S. Census. Summarized certain patterns, such as that Caucasian underage people are more likely to smoke tobacco in a particular way than underage minors of other ethnic groups in the United States.

Data Analysis Project Regarding Government Bond Yield Predictions Using Linear Interpolation and PCA, Supervised by Prof. Luis Seco

Based on parts of historical data on Canadian government bonds and Ontario government bonds, this project aims to make prediction and make comparison with real data for the yield curve and forward rate curve of bonds for some past years. This project introduces multiple methods, including linear interpolation, to find the optimal forecasting method, hence to predict future curves and conduct principle component analysis to historical data.

Student Research Program of Risk Lab, U of T. Supervised by Graduate Student in RiskLab.

Participated as team leader in the research program for undergraduates at the University of Toronto's Risk lab. Research topic: Market Forecast Sentimental Analysis.

We believe that some of the market's sentiment indicators have an indicative effect on other comprehensive index. If there is a correlation between the two (especially when the sentiment indicator is procyclical with regard to the comprehensive index), then trader can use this correlation to make a profit. Our team tried to adopt machine learning to study on the interdependency in historical data and indications brought by this correlation, hopefully this can provide certain reference for traders.

INTERNSHIP AND WORK

Lazer Property Management

2018/12-2019/04

Position: Business Development Specialist.

Work content: service platform information logging, maintenance and updates for tenants and asset owners.

Credit assessment according to tenant's habit and frequency of paying rent.

Provide more alternative cross-border payment methods for U.S. tenants.

Provide information and investment advice on the U.S. real estate market for potential Canadian investors.

Beihai Accounting Firm

2018/07-2018/09

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Position: Auditing Intern.

Work content: auditing and check of assets and financial statement.

Uforse Edu

2016/12 – 2017/12

Position: Math Tutor, Academic Advisor.

Work content: tutoring ten Year-12 students with math studies, focus on function and calculus. Help with their preparation for Euclid Math Contest held by the University of Waterloo. At last, one of my students won school board champion and three of them won school champion under their hard work and our joint team efforts.

Bank of China

2017/07 – 2017/08

Position: Corporate Client Manager.

Work content: assist the company customers to complete the approval of enterprise loan and credit business.

Conduct credit assessment and credit rating adjustment for potential corporate customers.

Perform industry research on the automobile industry in North China.

ACTIVITIES

Mentor at Calculus

2019 Fall

WeSport

2019 Summer

Founding member of WeSport. Responsible for the activity planning, preparation and organization.

Collect and design latest information on short-term travelling and leisure activities around the Greater Toronto Area.

Organize regular work out and gym activities, and invite professionals to give sharing sessions on body building.

Traditional Chinese Martial Art Association

2019 Summer

Founding member of the Traditional Chinese Martial Art Association at University of Toronto. Focus on daily training of the association, and the introduction of Traditional Chinese Martial Art. Organize regular training sessions with different themes for members. The training content includes Wing Chun, Sanshou, Chang Quan (literally: Long Fist), Stick-fighting and T'ai chi.

Mentor at STA130

2018/09 – 2018/12

Mentor at STA130, an introductory course in statistics..

Help freshmen to quickly get on track and become familiar with our school and facilities.

Provide advises and suggestion on issues such as module selection and course enrolment .

Supervise freshmen to fulfill the course requirements.

SpeakTU

2017-2018

Founder and leader of SpeakTU, a community that engaged to provide a communication platform for the cultural and language exchange between Canada and China.

Volunteering Notes Sharing through all Academic Years

2016-2018

Help with the lecture notes taking for classmates with mobility difficulties. Contribute to notes sharing on official school platform through academic semesters from 2016 to 2018.

HONORS AND CREDENTIALS

Passed CFA level 1 exam, with top 10% performance globally.

2019/06

Winner of In Course Scholarship of St.Michael's College for 2 consecutive years.

2017-2019

Passed FRM level 1 exam.

2018/11

Winner of Dean's List Scholar for 3 consecutive years (2017 winter, 2018 winter, 2019 winter semester) 2016-2019

SKILLS&HOBBIES

Skills: Python, R, Rmarkdown, Microsoft Office. Presentation and public speaking skills. Efficient time management skills.

Hobbies: Traditional Chinese Martial Art, Work out, Swimming, Skiing, Ping Pong and Hiking.