Yang Wang

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EDUCATION

UNIVERSITY OF VIRGINIA **Charlottesville, VA**
Doctor of Philosophy in Systems and Information Engineering expected 2017

- Honors: Jefferson Trust "Leadership in Data Intensive Research and Innovation" Fellowship Awardee
- GPA: 3.97/4.00

THE CHINESE UNIVERSITY OF HONG KONG **Hong Kong**
Master of Philosophy in System Engineering and Engineering Management 08/2011

- Honors: Research Postgraduate Studentship

HONG KONG UNIVERSIGY OF SCIENCE AND TECHNOLOGY **Hong Kong**
Bachelor of Science in Physics and Mathematics 06/2009

- Honors: First-class honor graduate, major GPA: 3.91/4.00
- 4-year recipient of highest scholarship package for undergraduate (covers tuition and living expense)

COURSEWORK/PROJECTS/SKILLS

- Coursework: Data Mining, Machine Learning, Econometrics, Simulation, Linear Statistical Models, Optimization, Advanced Stochastic Process, Financial Decision Models, Computation As A Research Tool
- **Master thesis: multi-period optimal portfolio selection with limited rebalancing opportunities.** Studied several parameterized sub-optimal trading strategies and developed an efficient algorithm for portfolio rebalancing in the presence of fixed transaction costs.
- Programming Languages: Proficient in C/C++, R, SAS, Matlab, Bash; Familiar with Python, SQL
- Tools: Git, GDB, GCC, make, autoconf, WEKA, MySQL, Hadoop, MPI, OpenMP, Netlogo

EXPERIENCE

Predictive Technology Laboratory, University of Virginia Charlottesville, VA
Research Assistant 05/2014 - Present

- Aimed at constructing a revolutionary model (named MIDDLE) for health science human-subject research with networked devices, where data can be privately maintained by participants while statistical models are fit and tested.
- Implemented several optimization algorithms using R and C/C++ to work as the optimizer engine for MIDDLE.
- Built a prototype of MIDDLE using R and Node.js platform to facilitate statistical analysis and simulation.

School of Accounting and Finance, Hong Kong Polytechnic University Hong Kong
Research Assistant 08/2012 - 07/2013

- Examined the effects of tick-size reduction of underlying stocks on the liquidity of derivative securities (warrants/options).
- Built an extensive SAS program to analyze intra-day trade data of more than 2000 stocks and corresponding derivatives published by the Hong Kong Stock Exchange and Thomson Reuters Datastream.
- Implemented various option pricing algorithms and a stock daily price fetcher in Matlab.

Senior Finance IT Consultants International Limited Hong Kong
IT Consultant 10/2011 - 05/2012

- Tested the upgraded HSBC cross-asset Front-to-Back Trade management system - SUMMIT.
- Assisted in designing System Integration Test related to the core database and provided SIT Strategy documents.

ADDITIONAL INFORMATION

- Certifications: Passed Level 2 of Chartered Financial Analyst (CFA) in June 2012
- Institute of Electrical and Electronics Engineers (IEEE) Student Member
- Extra-curricular activities: Work and Travel in U.S.A, Yellowstone National Park, WY 06/2007-08/2007