Yang Wang

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OBJECTIVE

Seeking a career in data-intensive industries that will help me take full advantage of my passion and experience in statistical analysis, data mining and software engineering.

EDUCATION

Doctor of Philosophy, Systems and Information Engineering — expected 2017
University of Virginia (UVa)

- Jefferson Trust "Leadership in Data Intensive Research and Innovation" Fellowship Awardee
- Core courses: Data mining, Machine Learning, Econometrics, Linear Statistical Models, Simulation
- GPA: 4.0/4.0

Master of Philosophy, System Engineering and Engineering Management — August 2011
The Chinese University of Hong Kong (CUHK), Hong Kong

- Thesis: multi-period optimal portfolio selection with limited rebalancing opportunities
- Core courses: Optimization I & II, Advanced Stochastic Process, Financial Decision Models

Bachelor of Science, Physics and Mathematics — June 2009
Hong Kong University of Science and Technology (HKUST), Hong Kong

- First-class honor graduate, major GPA: 3.91/4.00

SKILLS

- Languages: C/C++, R, SAS, Matlab, Python, SQL, LaTeX, Bash
- Tools: Git, GDB, GCC, make, autoconf, WEKA, MySQL, Hadoop, MPI, OpenMP, Netlogo

EXPERIENCE

Research Assistant — May 2014 - Present
Predictive Technology LaboratoryDepartment of Systems and Information Engineering, University of Virginia

- Project title: Maintained Individual Data Distributed Likelihood Estimation (MIDDLE)
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Research Assistant — August 2012 - July 2013
School of Accounting and Finance, Hong Kong Polytechnic University

- Performed modeling of financial instruments and wrote SAS code to analyze the trade data of derivative warrants and options published by the Hong Kong Stock Exchange.
- Implemented various option pricing algorithms in MATLAB.

IT Consultant — October 2011 - May 2012
Senior Finance IT Consultants International Limited

- Provided on-site consultation to HSBC Global Banking and Markets Department on a full-time basis.
- Tested and upgraded HSBC cross-asset Front-to-Back Trade management system - SUMMIT.
- Helped to design System Integration Test (SIT) related to the CORE database and provided SIT Strategy documents to the clients.

Research Assistant — August 2009 - August 2011
Department of System Engineering and Engineering Management, CUHK

- Studied several parameterized sub-optimal trading strategies and developed an efficient algorithm for portfolio rebalancing in the presence of fixed transaction costs.
- Conducted numerical tests using MATLAB to evaluate the performance of trading policies.

EXTRA-CURRICULAR ACTIVITIES

Work and Travel in U.S.A Program, Yellowstone National Park, WY, US — June - August 2007

- Worked as a gift shop assistant and tourist guide in lodging centers of the national park.

AWARDS AND HONORS

- "Leadership in Data Intensive Research and Innovation" Fellowship, UVa — 2014
  ($20,000 fellowship awarded by the Data Science Institute of University of Virginia)
- Jefferson Trust Data Science Travel Award, UVa — 2014
- Dean's List of Distinguished Students (Top 5%), HKUST — 2005 - 2008
- University Scholarship, School of Science Scholarship, Physics Department Scholarship 2005 - 2009 (full tuition and living expense, highest undergraduate scholarship package), HKUST
- First-class honor graduate and outstanding graduate (Top 3%), HKUST — June 2009
- Postgraduate Studentship for Research Students, CUHK — 2009 - 2011

PROFESSIONAL QUALIFICATIONS

Chartered Financial Analyst (CFA) level 3 candidate — June 2012
IEEE student member