Yang Wang

285 Peyton Ct, Apt 7, Charlottesville, VA, 22903 • Phone: 434-466-8381 • Email: yw3xs@virginia.edu

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 August 2011

- Scholarship: Research Postgraduate Studentship

HONG KONG UNIVERSITY OF SCIENCE AND TECHNOLOGY **Hong Kong**
Bachelor of Science in Physics and Mathematics June 2009

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

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's 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, VBA
- **Tools**: Git, GDB, GCC, make, WEKA, MySQL, Hadoop, MPI, OpenMP, Netlogo, Bloomberg, Datastream

EXPERIENCE

Predictive Technology Laboratory, University of Virginia **Charlottesville, VA**
Research Assistant May 2014 - Present

- Aimed at constructing a revolutionary model (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.
- Developed 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 August 2012 - July 2013

- Examined the effects of tick-size reduction of underlying stocks on the liquidity of derivative securities.
- Built an extensive SAS program to automate data processing and perform statistical analysis on intra-day trade data of more than 2000 stocks and corresponding derivatives published by the Hong Kong Stock Exchange.
- Implemented various option pricing algorithms and built a stocks' daily prices fetcher using Matlab.

Senior Finance IT Consultants International Limited **Hong Kong**
IT Consultant October 2011 - May 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 material mandatory for running the QA Tests (command lines and input files).

ADDITIONAL INFORMATION

- **Certifications**: Passed Level 2 of Chartered Financial Analyst (CFA) in June 2012
- **Affiliation**: Institute of Electrical and Electronics Engineers (IEEE), *Student Member*
- **Languages**: English (IELTS: 8.0/9.0, TOEFL: 109/120, GRE: 1450/1600), Mandarin, Cantonese
- **Extra-curricular activities**: *Work & Travel in the USA* Program, Yellowstone National Park, WY Summer 2007