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

THE CHINESE UNIVERSITY OF HONG KONG   **Hong Kong**
Master of Philosophy in System Engineering and Engineering Management   08/2011
- Honors: Research Postgraduate Studentship
- Thesis: multi-period optimal portfolio selection with limited rebalancing opportunities

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
- 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
- Collaborated with Psychology Deparment on the project "Maintained Individual Data Distributed Likelihood Estimation (MIDDLE)", which won the Jefferson Trust "Big Data" Fellowship competition.
- Aimed at constructing and validate a revolutionary model 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 the liquidity of underlying stock on the liquidity of derivative securities (warrants and options).
- Built an extensive SAS program to analyze the intra-day derivatives trade data and day-end trading statistics published by the Hong Kong Stock Exchange.
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- Implemented various option pricing algorithms 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   06/2007-08/2008