Yunqing (Vince) Hu

150 E 57 St, New York, NY, 10022 | yunqing.hu@yahoo.com | (732) 421-2239

OBJECTIVE Graduate student and CFA Level 3 candidate with high-level mathematical skills and quantitative training. My objective is obtain a quantitative research position.

EXPERIENCE

KPMG LLP New York, NY

Associate Advisory *– Derivatives Valuation and Model Validation* (Jan 2015 – Present)

- Value derivatives and other complex financial structures across equity, fixed income, foreign exchange and commodities asset classes, and calculate CVA of such positions
- Utilize various valuation models and software including Bloomberg, FINCAD, as well as independently developed models
- Develop and validate risk models for CCAR stress testing in R, SAS and SQL

Citigroup New York, NY

Quantitative Consultant *– CCAR Project* (Aug 2014 – Jan 2015)

- Validated counterparty credit risk model (CVA of uncollateralized vanilla options) and retail credit loss forecasting models
- Performed regression and time series analysis on loan level data and economic data to predict roll-rate Markov transition matrix and decompose PD/LGD curves

Norddeutsche Landesbank New York, NY

Risk Analyst Intern *– Market Risk Analytics and Reporting* (Feb 2014 – May 2014)

- Performed risk calculations including daily VaR, PnL, sensitivities and FX effects using Murex, Bloomberg and Risk Manager, for bank's treasury department and credit investments
- Participated in the development of a binomial VaR backtesting tool in Excel VBA

BNY Mellon - ConvergEx Group Iselin, NJ

Financial Engineer Intern *– High Frequency Algorithmic Trading* (Jun 2013 – Aug 2013)

- Performed analysis of market microstructure and incorporated analyst ratings to predict stock movements
- Developed equity trade execution algorithms by combining types of orders to reduce execution cost (VWAP) significantly for hedge funds and other institutional investors
- Programmed in Q/kdb+ for querying and analyzing massive high-frequency data, model validation and calibration

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EDUCATION

Rutgers University, Department of Statistics New Brunswick, NJ

MS, Financial Statistics and Risk Management (Sep 2012 – May 2014), GPA 4.0

- ***Finance:*** portfolio optimization, Black-Scholes and Greeks, swaps, derivative pricing, yield curve, duration
- ***Risk Management:*** VaR, PnL, sensitivities, market risk, credit risk, stress testing, Monte Carlo simulation
- ***Statistics:*** stochastic calculus, probability, regression, time series, bootstrap, data mining, machine learning

Nanyang Technological University – PhD Candidate of Mathematics (Aug 2010 - Jun 2011) Singapore

Soochow University – BS, Statistics (Aug 2006 - Jun 2010), GPA 3.8, Ranked 1st in graduating class Suzhou, China

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TECHNICAL SKILLS

Software: Excel VBA, SPSS, Bloomberg Terminal

Programming: C, C++, Java, R, SAS, Q/kdb+, SQL, MATLAB

OTHERS

Passed FRM Part I

Passed CFA Level I and Level II

Professional Photographer Certificate, New York Institute of Photography

Interests: Photography, Calligraphy, Rubik's cube, Poker, Tennis, Swimming