

Gao Haiyang *Chinese/Male/May 22, 2004*

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EDUCATIONAL BACKGROUND

∞ Wuhan University

09/2022-06/2026

Degree: Bachelor of Finance & Bachelor of Mathematics

Major: Finance

Minor: Mathematics and Applied Mathematics

Mark: 3.65/4.0 (Major); 3.66/4.0 (Minor)

Core Modules: Monetary Banking (96), Corporate Finance (95), Options, Futures and other Derivatives (93), Methods of Data Analysis (91), Theory of Markets and Equilibrium (90), Real Analysis (95), Numerical Analysis (95), Stochastic Process (91), Machine Learning (90)

∞ Yale Summer Session

06/2025-08/2025

Courses: Game Theory (A), YData: Introduction to Data Science (A)

PAPERS

2024 Green Finance Annual Report, 2025, Second author, Industry Publication

GRADUATE RECORD EXAMINATION

General Test Scores: 322

ACADEMIC EXPERIENCE

∞ Using Transformer to Process Financial Time Series Data

07/2025-Present

Position: Researcher, supervised by Dr. Shivam Sharma, Yale University

- Leading a research project on applying Transformer architectures to financial time series. Independently reviewed over 100 publications across relevant disciplines and presented findings to the supervisor for discussion and feasibility assessment. My proposed research approach focuses on enhancing the Delphyne model by improving its capability to handle non-stationarity in time series was highly commended by my supervisor.
- Developing refinements to the Delphyne pre-trained time-series model, including: 1) integrating Dish-TS model to detect intra- and inter-space distribution shifts; 2) adapting token reconstruction methods from iTransformer with patching to enhance attention performance while reducing computation; 3) combining machine learning and statistical forecasting methods to improve model performance.

∞ Innovation and Pricing Research on Corporate Carbon Financial Products

03/2025-07/2025

Position: Research Assistant

Sponsor: Research Group of Professor Ren Yujie, International Institute of Green Finance (IIGF), CUF

- Participated in project Innovation and Pricing Research of Corporate Carbon Financial Products sponsored by IIGF, CUF and State Grid Research Institute; attended weekly meetings and contributed quantitative finance expertise to address pricing challenges.

∞ Research on Platform Economy Theory

09/2024 – 07/2025

Position: Research Assistant

Sponsor: Wuhan University, Research Group of Professor Shen Bo

- Responsible for daily screening of current situation of platform economy, collected information on development trends.
- Participated in exploring platform business models, market competition and user behaviour; discussed impact of platform economy on economic development.

∞ Quantitative Financial Studies

09/2024 - 07/2025

Position: Research Assistant

Sponsor: China Southern Asset Management Co., Ltd., supervised by Dr. You Tao

- Studied quantitative finance, investigated different market factors to conduct yield analysis and

forecasting.

- Conducted research on quantitative finance and current financial market; analysed data and composed reports to summarise study results.

Wuhan University

02/2025-07/2025

Position: Teaching Assistant

- Assisted instructor in Game Theory course, collected and graded assignments monthly, selected as an outstanding TA, earning high recognition from both the instructor and students.
- Provided in-depth explanations during exercise classes, including addressing students' questions on Cournot equilibrium, Bertrand equilibrium and other core models to strengthen their understanding of theoretical concepts.
- Organised Q & A sessions before quizzes and exams; supervised and graded mid-term and final exams, as well as collecting and grading monthly assignments.

INTERNSHIP

Industrial and Commercial Bank of China

08/2025-10/2025

Position: Intern, Corporate Finance Department & International Business Department

- Served at the corporate finance department as an intern to learn the loan approval and customer credit evaluation process, analysed the existing market and financial risks.
- Analysed various financial instruments and documents used in trade financing services, such as letters of credit, import and export bills of lading, bills of exchange, promissory notes, and documentary collections, as well as evaluated their roles in mitigating risk and facilitating international trade transactions.

China Securities Co., Ltd

07/2024-08/2024

Position: Intern, Bond Underwriting Department

- Automated the processing of Wind database using Python, enabling the completion of weekly bond reports 40% faster than other interns while achieving higher data accuracy; published 5 weekly reports to provided interested parties with valid information for strategy adjustment.
- Supported statistical analysis for partnerships; completed automated data processing via Python and assisted in bond market data analysis with Wind to provide data support to team and help optimise business cooperation strategies.

KPMG Huazhen LLP

01/2024-02/2024

Position: Intern, Audit Department

- Participated in offline annual review of CRRC Corporation, experiencing entire audit process from determining audit objectives to composing audit report; developed Excel templates to automate data import and validation, improved team efficiency by 70%.
- Established communication channels between audit project team and client companies through inspecting audit objectives and collecting information; understood audit risks identification methods and audit risk models.

LANGUAGES

Mandarin Chinese (native), English (proficient)

IELTS: Overall: 7.5 (Listening: 8.5, Reading: 8.0, Writing: 6.0, Speaking: 6.5)

PROGRAMMING SKILLS

STATA, The R Programming Language, Python, LaTeX, MATLAB, Excel

HONOURS & AWARDS

3rd class scholarship for academic year 2023-2024

3rd Prize in National ETF Simulation Investment Elite Challenge

Won team championship as a key player, 2nd Prize in Men's Doubles and 3rd Place in Mixed Doubles, Hongyi Honours College Badminton Tournament