Jinyuan (John) Yu

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EDUCATION

Cornell University, College of Engineering **Ithaca, NY**
Master of Engineering in Financial Engineering, GPA: 4.12 *Aug. 2021 – Dec. 2022 (expected)*

Peking University, School of Economics **Beijing, China**
Bachelor of Economics in Finance, GPA: 3.73 *Sep. 2016 – July 2020*

- Selected Coursework: Probability and Statistics, Econometrics, Financial Accounting, Financial Derivatives, Stochastic Analysis, Applied Time Series Analysis, Numerical Methods, Dynamic Optimization Theory
- Thesis: **"**Multi-Factor Model Shrinkage Based on Adaptive Lasso Method"

SKILLS

- Technical: Python, MATLAB, C++, Stata, SQL, Bloomberg, Wind

EXPERIENCE

China International Capital Corporation (CICC) **Shanghai, China**
Quantitative Research Intern, Asset Management Dept. *Nov. 2020 – May 2021*

- Devised an earnings announcement related event-driven strategy with superior performance in backtesting; formulated a backtesting framework in Python for conducting event studies in Chinese markets.
- Performed research on analyst forecast data to generate alpha trading signals in portfolio management and optimized the portfolio with BARRA risk factor models and SOCP algorithms.

Quantitative Research Intern, Wealth Service Center *Sep. 2019 – Dec. 2019*

- Employed vector autoregressive method and impulse-response analysis to study the effect of business cycles in certain industries on macroeconomic variables and asset returns.
- Summarized existing literature on seasonal adjustment models and reproduced similar empirical tests.

ICBC Credit Suisse Investment Management **Beijing, China**
Quantitative Research Summer Analyst, Capital Markets Dept. *June 2019 – Aug. 2019*

- Implemented Monte Carlo simulation with variance reduction techniques to price 10+ exotic options.
- Designed a dynamic arbitrage plan for interest rate futures, created trading signals according to market sentiment indicators, and calculated the optimal trading threshold with support vector machine (SVM).
- Calibrated dynamic Nelson-Siegel model with a Kalman filter to predict Chinese treasury yield curves.

Huatai Securities **Beijing, China**
Quantitative Research Intern, Research Dept. *Jan. 2019 – May 2019*

- Applied spectrum analysis to extract 3 asset-pricing factors based on business cycles in China.
- Performed principal component analysis (PCA) to characterize market timing indicators with macroeconomic data and constructed an investment clock based on the timing results.
- Improved the risk budgeting model by utilizing Newton's method and cyclical coordinate descent (CCD) algorithm to optimize multi-asset portfolio and achieve a 90% reduction in runtime.

CITIC Securities **Beijing China**
Prime Brokerage Intern *July 2018 – Sep. 2018*

- Developed automated tools to track the performance of 200+ Chinese hedge funds and update weekly reports.
- Provided customized margin trading solutions to support intraday trading for 20+ institutional clients.
- Built visual dashboard in Excel to monitor sales data of 10+ equity structured products.

LEADERSHIP EXPERIENCE

Students' Union of School of Economics, Peking University **Beijing, China**
Vice President, New Media Center *Oct. 2016 – June 201*

- Led a 25-member team to manage the school's official social media channel and increased followers by 25%.

ACTIVITIES/INTERESTS

- Activities/Interests: violin; volunteering (Red Cross Society); running; photography