

Yan Du

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EDUCATION & AWARDS

M.Sc. in Machine Learning, University College London 2024 – 2025

M.Sc. in Mathematical and Computational Finance, University of Oxford 2023 – 2024

- Overall mark: 61
- Relevant modules: Stochastic Calculus, Stochastic Control, Deep Learning, Statistics Methods, Financial Derivatives, Programming with C++, Advanced Monte Carlo, Advanced Numerical Method.

B.Sc. Mathematics, University of Manchester 2021 – 2023

- First-Class Honours (top 3%)
- Relevant modules: Stochastic Calculus, Foundations of Modern Probability, Statistical Inference, Statistical Methods, time-series analysis, Financial Modelling, Financial Mathematics, Programming with Python, Discrete Mathematics, Probability, PDE and Vector Calculus.

B.Sc. Applied Mathematics, Tianjin University 2019 – 2021

- Basic modules

RELEVANT RESEARCH & INTERN

Time Series Modelling with Applications in Economics and Public Health (Remote)

- Supervisor: Peter Kempthorne from MIT 2022
- Result: Yan Du (2023). The Impact of Changes in Currency Value on Technology Companies' Yield and Volatility: A Long-term Perspective. (Accepted and published by an international conference.)
- Independent Work:
 - Investigated the impacts of currency value movements on the yield and volatility of U.S. technology multinationals based on several decades of data from 2 companies, and those data are from investing.com and Choice financial terminal. Then we perform unit root tests on the data.
 - Used R and Stata to run VAR model and the ARMA-GARCHX model to analyse and integrate the relevant data and represents the long-term and short-term impact on the multinational technology companies by examining the changes in yields and the volatility of two US technology multinational firms.

Gongyu Private Equity Fund, Intern (2-month internship) 2022

- Understand the operation of private equity in China and learn private investment methods especially Growth Capital and Venture Capital (VC).
- Recommended investment plan changes, which were derived from statistical methods.

CITIC BANK, Team Leader, Intern (2 weeks) 2021

- Learned about fundamental knowledge such as risk management approach in the banking sector and collaborated with the group to complete the industry research reports with representations to the whole group.
- Performed competitor analysis by collecting 200+ financial reports and explored corresponding business insights for planning strategy.
- Coordinated with relevant departments for logistic support.

ADDITIONAL SKILLS & INTERESTS

Languages: Mandarin -- Native, English -- Fluent

IT: Python (advanced), C++ (advanced), R (intermediate)

Sport & Games: Snowboarding, Table Tennis, Tennis, Basketball, Chess, Mortal Kombat, Brawl Stars