Yang Tao

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SKILLS AND CREDENTIALS

Programming: proficiency in Python and SQL, intermediate in R and C++

Mathematics: Stochastic calculus, Probability analysis, Differential equations, Time series analysis

Certification: Passed CFA Level I, CFA Level II Candidate

Investment Strategies: Assets allocating strategy, Corporation Finance, Product development

Data Analysis: Regression, Machine learning, Simulation, Data mining

EDUCATION

Boston University, Questrom School of Business — Boston, MA

M.S. Mathematical Finance — Expected January 2021

- Coursework: Statistical Methods in Finance, Stochastic Methods of Mathematical Finance, Advanced Programming for Mathematical Finance, Fintech, Computational Methods
- Activity: Rep in Graduate Council

University of Oklahoma, Norman, OK, US — Norman, OK

Finance, Minor in Accounting [GPA 3.49] — May 2018

- Merit award: Honored by President's Honor Roll and University College Dean's Honor Roll
- Activity: OU Chinese Student and Scholars Association Officer

RELATIVE EXPERIENCE

The Cornell Investment Portfolio Case Competition — New York, NY

Fund Asset allocation strategy — January 2020

- Led team of 4 to design a Target date fund and retirement plan
- Designed a model to evaluate risk aversion and calculate the weight of asset using utility function and risk aversion; adapted tactical strategy to improve and smooth the performance
- Projected a business plan and delivered to the potential customer

Boston University — Boston, MA

Project of Portfolio management with Machine Learning — August 2019 - December 2019

- Led team of 5 students to prepared a portfolio optimization strategy using ML algorithm
- Collected, wrangled, preprocessed and explored data for further training and testing and designed a Deep reinforcement learning model to optimize financial portfolio
- Analyzed result by using different techniques and comparison with linear regression; backtested with result of 0.78 R square, 0.7 sharp ratio and accuracy of 0.86

Bank of Ningbo Co., Ltd. — Nanjing, China

Assistant of Investment Advisor — October 2018 - March 2019

- Analyzed investment objects and compared performances in the product development department by Python with both Fundamental analysis and Technical analysis
- Developed and upgraded investment products; improved sharp ratio of one product by 0.4
- Evaluated risk tolerance of customers using multivariable regression and matched feasible product to clients concerning their preference

ADDITIONAL INFORMATION

Volunteer: volunteered at special education school and improved communication skills

Interests: Stock Trading, Quantitative analysis, Machine Learning, FinTech, LEGO

Leadership experiences: Led multiple projects in University, the class leader in Nanjing University,