Yuxin Feng

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EDUCATION

Cornell University, College of Engineering, Ithaca, NY   **Expected December 2022**
Master of Engineering in Financial Engineering

New York University Shanghai, Shanghai, China   **May 2021**
Bachelor of Science in Mathematics, Minor in Data Science, **Cum Laude, GPA: 3.78/4.0**

New York University (Study Abroad), New York, NY   **Sep. 2019 to May 2020**

Selected Coursework: Derivatives Securities, Introduction to Stochastic Processes, Introduction to Machine Learning, OR Tools for Financial Engineering, Applied Time Series Analysis, Optimization Modeling in Finance, Monte Carlo Methods in FE

SKILLS

Technical: Python(advanced), R, SQL, MATLAB

EXPERIENCE

OTC Derivatives Analyst Intern, *GUOTAI JUNAN Risk Management Ltd.,* Shanghai, China   **July to Sep. 2020**
- Trading Team Support
  - Extracted and analyzed daily bid-ask spreads and implied volatility of over 30 commodity options to inspect arbitrage opportunities with Python and Excel VBA.
  - Applied the Black-Scholes Model to impute implied volatility of vanilla options and maintained company's daily derivatives database.
- Sales Team Support
  - Initiated reports on the transaction history of equity options from 2016 to present-day, reports used in roadshows.
  - Reviewed KYC documents of 27 companies and facilitated compliance process by coordinating with clients directly.
- Designed Python-based algorithm to explore option combination strategies (spread, straddle & strangle, barrier) to create new investment opportunities using over 10 thousand rows of company's historical vanilla option transaction data.

Institutional Banking Analyst Intern, *Industrial and Commercial Bank of China Ltd.,* Shanghai, China   **July to Aug. 2019**
- Completed background research on 2 architecture companies' operational highlights and analyzed financial statements in terms of liabilities and cash flows; initiated due diligence reports under supervision.
- Reviewed 5 client credit reports to grade their credit rating; drafted internal reports for commercial lending.
- Assisted in offline ETC systems promotion with team members and sold over 80 devices in two weeks.

E-Commerce Department Intern, *Huatai-PineBridge Investments Ltd.,* Shanghai, China   **Dec. 2018 to Jan. 2019**
- Drafted 23 articles on fund investments on topics such as MMF, ETF, AIP for individuals and doubled the click rate of company's website and official social media platform by posting the articles.
- Designed posters for fund promotion and helped maintain the company's daily online platform.

PROJECTS

Simplicity Generation of Discrete Random Variables with Coin Flipping (Senior Thesis), *NYU Shanghai*   **May 2021**
Shanghai, China
- Applied the Von Neumann schema and Monte Carlo methods to build a deterministic device (Buffon Machine). Computed square root and exponential numbers by equipping the device with an external source of independent uniform random bits.
- Presented the thesis paper to the directors of the Courant Institute and was highly appreciated.

LEADERSHIP EXPERIENCE

English Teacher Volunteer, *Stepping Stone China,* Shanghai, China   **Feb. to Dec. 2018**
- Conducted English courses on a weekly basis for 12 primary school students from underprivileged families.
- Coordinated schedules, and designed English teaching materials for easy understanding with two partners.

ACTIVITIES/INTERESTS & CERTIFICATES

Piano (highest level); hiking; photography
Certificate: CFA Level I Candidate