

LAN (ALICE) YU

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EDUCATION

Columbia University

New York, NY

M.A. in Mathematics of Finance, Graduate School of Arts and Sciences

Expected Dec. 2017

Coursework: Hedge Fund, Programming for Quantitative and Computational Finance (C++), Stochastic Process, Time Series

Peking University

Beijing, China

B.A. in Finance, School of Economics, Cumulative GPA: 3.60/4.00, Major GPA: 3.74/4.00

July 2016

B.S. in Statistics, School of Mathematical Sciences, GPA: 3.65/4.00

July 2016

Coursework: The C Programming, Probability, Applied Stochastic Processes, Statistics, Theory of Dynamic Optimization

University of California, Berkeley

Berkeley, CA

Summer Session, Haas School of Business, GPA: 3.95/4.00

July 2014 - Aug. 2014

INTERNSHIP EXPERIENCE

Guotai Jun'an Security, Fixed Income Department

Beijing, China

Analyst Intern

Dec. 2015 - Feb. 2016

- Analyzed long-term relationship between US 10 year Treasury Yield and China 10 year Government Bond Yield by conducting cointegration test using SAS and discovered a long-term cointegration between them, based on a 5 year dataset
- Assisted in generating daily trading limits by calculating VaR for convertible bonds trading in C++
- Conducted macro-economy/industry and companies' background analysis to avoid credit risk using Bloomberg
- Collaborated daily bond trading by creating macroeconomic reports and related company financial reports

Rongtong Fund, Quantitative Investment Department

Beijing, China

Desk Quant Intern

Oct. 2015 - Dec. 2015

- Intra-day traded Shangzheng 50B ETF for one month using discretionary strategy, with **3.5% daily return**
- Performed back-testing with historical data and Monte Carlo simulation to evaluate trading strategies using C++
- Refined trading strategies by conducting out of sample tests and analyzing the effects of transaction costs
- Assisted in selecting regressors in multivariate linear regression model; improved it using MSCI-Barra PortfolioManager
- Constructed Shangzheng 50 ETF option's implied volatility surface in C++

Huatai Security, Quantitative Trading Group

Beijing, China

Quantitative Research Summer Intern

June 2015 - Sept. 2015

- Supported daily premium/discounts arbitrage system by updating stock proportion of target funds

PROJECT EXPERIENCE

Predicting the Movement of Shanghai Composite Index Based on Support Vector Machine (Group Project)

- Extracted feature vectors based on corporate finance; conducted saliency analysis to reduce the feature dimension down to 4
- Trained SVM regression model to predict Shanghai Composite Index based on the features of the previous day in a time expansion of a year
- Implemented the system in C++ with libsvm

Essential Impact Factors of Credit Spread in Chinese Bond Market (Group Project)

Apr. 2015

- Applied multiple regression and ARCH model to determine percentage impact of each factor using SAS
- **Honorable Mention** in Challenge Cup, Peking University

LEADERSHIP & ACTIVITIES

Vice President, Finance and Investment Association

Sept. 2014

Class Monitor, Finance Department, School of Economics, Peking University

Sept. 2014

SKILLS & INTERESTS

Programming Languages

C/C++, Python (NumPy, Scikit-Learn), Matlab, SAS

"C++ Programming for Financial Engineering" certificate with distinction

Feb. 2015

by the Baruch MFE program, Datasim Education BV and Quant Network LLC

Tools & Platforms

Mac OS, vim/gcc, Microsoft Visual Studio, LaTeX, MySQL

Interests

Hiking, Squash, Cooking (Traditional Chinese Food)