

Chen YANG

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EDUCATION

Graduate School of Arts and Sciences, Columbia University

Sep 2016 - Present

Master of Arts in Mathematics with a Specialization in the Mathematics of Finance, expected Winter 2017

Guanghua School of Management, Peking University

Nov 2011 - Jul 2015

B.A. in Finance, Overall GPA: **3.78/4.0** (top 5% at Guanghua)

Double Major in Mathematics: GPA 3.66/4.0

Guanghua Scholarship in 2012 & 2013 (top 3% at Guanghua); GlaxoSmithKline Scholarship in 2012 (top 1% at Guanghua)

McIntire School of Commerce, University of Virginia

Jan 2014 - May 2014

Exchange Student Representing Peking University: GPA **3.9/4.0** (top 1% at McIntire)

WORK EXPERIENCE

Rail Holdings Co., Ltd | Beijing

Jun 2015 - Jul 2016

Futures Trader & Chairman Assistant

- Initiated theories to arbitrage through futures-spot spread, calendar spread and momentums in commodity futures market, which realized a 27% return in six months
- Programmed models for quantitative trading using Python and SAS
- Provided financial services for companies on sugar industrial chain to hedge their financial risks with derivatives like futures, options and swaps and thus improve trading volume
- Conducted field visits to real estate projects of Hechang Group, a subsidiary of Rail Holdings to investigate profitability and help solve problems in management
- Contacted other companies and negotiated on setting the first private bank in Henan Province
- Designed regulations and instruction manuals on risk management process of a subsidiary of Rail Holdings

General Machinery Development Co., Ltd | Beijing

Aug 2014 - Sep 2014

Intern, General Manager Assistant

- Contacted supplier companies and prepare commercial documents
- Constructed stress testing on company's financial risks and calculate the VaR of its assets

Huachuang Securities | Beijing

May 2014 - Aug 2014

Intern, Analyst

- Prepared documents of HengFeng Brake Manufacture Company for its IPO
- Constructed a multiple-factor model with SAS to predict when and how would the Central Bank adjusted interest rate

LEADERSHIP AND ACTIVITIES

Consulting Project Group, Peking University

Sep 2012 - Oct 2013

Project Leader

- Engaged in four different practical consulting projects, including firm value estimation, survey design and conduct, data mining and organizational structure optimization
- Led a team in participating three consulting competitions at Peking University

Portfolio Investment Association, Peking University

Nov 2011 - Oct 2012

Core Member

- Performed specific analysis on different stocks every week, including value estimation and risk assessment
- Participated in running a hedge fund which made a 34% annual return, higher than average return of all public funds

SKILLS AND OTHERS

Language: Chinese (native), English (fluent)

Computer Skills: C++, JAVA; Python; STATA, SAS; Matlab; Word, Excel, PowerPoint; Photoshop