

# Boyu Yang

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## EDUCATION

- 
- The Chinese University of Hong Kong, Shenzhen (CUHK-Shenzhen)** Shenzhen, China  
*School of Management and Economics, B.B.A. in Quantitative Finance* September 2019 – Present
- **Cumulative GPA: 3.917/4.000 (Major Rank: 1/84) | Major GPA: 4.000/4.000 (Major Rank: 1/84)**
  - Honors: Tier 1 Academic Performance Scholarship & Dean's List (2020 – 2021), Undergraduate Research Awards
  - Major Coursework: Stochastic Processes, Optimization, Fixed Income Securities Analysis, Portfolio Management, Data Structure, Programming Paradigm
- The Chinese University of Hong Kong (CUHK)** Sha Tin, Hong Kong  
*Spring Visiting Program Representing CUHK-Shenzhen* January 2022 – May 2022
- **Cumulative GPA: 4.000/4.000** | Coursework: Time Series, Derivatives, Machine Learning, Deep Learning

## WORKING EXPERIENCES

- 
- CITIC Securities Company Limited** Shenzhen, China  
*Treasury Management & Analyst Intern* June 2021 – September 2021
- Extracted daily-updated (weekly-updated) financial data from CITIC product pool and Wind Terminal; cleaned and visualized the results using pandas and matplotlib; published formal reports daily (weekly) in CITIC.
  - Crawled real-time stock and crypto data at minute-level; performed data manipulations; implemented multi-factor model and timing strategies respectively; automated the trading process using easytrader.
  - Optimized the back-testing performance by replicating research reports using xgboost and tensorflow.

## PROJECTS

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- ESG Investing & Strategies | Shenzhen Finance Institute (SFI)** Shenzhen, China  
*Supervised by Prof. Bohui Zhang, Executive Associate Dean of SFI* January 2021 – May 2021
- Reviewed, summarized, and presented ESG-related academic journals to professors.
  - Analyzed statistical correlations among ESG-ratings provided by different rating agencies.
  - Back-tested the effectiveness of ESG factors by analyzing its Sharpe ratio, information coefficient, robustness, and its correlation with other style factors.
- Investment Analysis & Portfolio Management | CUHK-Shenzhen** Shenzhen, China  
*Supervised by Prof. Jinfan Zhang, Associate Professor of CUHK-Shenzhen* January 2021 – May 2021
- Conducted empirical testings on the momentum & contrarian effects, CAPM availability in Chinese stock market.
  - Replicated the value factor (HML factor) in CSMAR dataset and achieved a positive correlation of 95.5%.
  - Implemented event study methodology to verify the Efficient Market Hypothesis in Chinese A-share market by analyzing market reactions brought by private placements (the most typical type of Seasoned Equity Offering)

## LEADERSHIP ACTIVITIES

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- Undergraduate Student Teaching Fellow** Shenzhen, China  
*School of Management and Economics, CUHK-Shenzhen* September 2020 – May 2021
- Taught Introductory Financial Accounting and Financial Management.
  - Provided weekly recitation lectures and office hours in English.
- Music Union | Minister of the Piano Department** Shenzhen, China
- Led an association of three hundred students to help cultivate the artistic atmosphere within campus.
  - Established a solid relationship with the CUHK music department and conducted regular cooperative activities.
  - Choreographed and performed at the Anniversary Concert, Piano and Orchestra Concert, and Christmas Concert.

## TECHNICAL SKILLS

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**Software & Tools:** Python, R, C++, SQL (MySQL, PostgreSQL, MongoDB), STATA, MATLAB, L<sup>A</sup>T<sub>E</sub>X, Wind  
**Language:** Chinese (Native speaker), **English (Fluent, TOEFL 110, GRE 160+170+4)**  
**Interests:** Piano Performing, Chorale, Photography