

# Boyu Yang

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## EDUCATION

### The Chinese University of Hong Kong, Shenzhen (CUHK-Shenzhen)

Shenzhen, China

*Bachelor of Business Administration, Quantitative Finance*

*September 2019 – Present*

- Cumulative GPA: 3.921/4.000 (1/83) | Major GPA: 3.980/4.000 (1/83)
- Coursework: Stochastic Processes, Optimization, Data Structures, Discrete Mathematics, Fixed-Income
- Honors: National Scholarship (2021); First Tier Academic Performance Scholarship; Dean's List; Undergraduate Research Awards; Third Prize in Contemporary Undergraduate Mathematical Contest in Modeling

### The Chinese University of Hong Kong (CUHK)

Sha Tin, Hong Kong

*Bachelor of Engineering, Computer Science and Statistics*

*January 2022 – May 2022*

- Coursework: C++ Computing, Time Series, Database Systems, Deep Learning, Algorithmic Trading (MSc)

## WORKING EXPERIENCE

### Theory Lab, Huawei Technologies

Sha Tin, Hong Kong

*Research Engineer Intern*

*January 2022 – Present*

- Simulated tail probability of stationary waiting time for basic queueing models based on importance sampling
- Developing fast stochastic simulation algorithm for measuring service level agreement (SLA) in 5G network

### CITIC Securities Company Limited

Shenzhen, China

*Quantitative Analyst Intern*

*June 2021 – September 2021*

- Extracted financial data from Wind and CITIC product pools; realized implicit factor values using pandas; visualized factor trend using matplotlib and ggplot; published formal reports 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 scikit-learn and tensorflow

## PROJECTS

### Trading Strategies Design | Mathematical Contest in Modelling

Sha Tin, Hong Kong

*Advisor: Prof. Gongqiu Zhang, Assistant Professor*

*February 2022 – February 2022*

- Designed risk-return balanced trading strategies for bitcoin and gold based on heuristic approaches and dynamic fusion; reached Sharpe ratio of 1.7 and annualized return over maximum drawdown of over 3.42
- Identified optimality and robustness of the fused strategy; performed sensitivity analysis against commission fees

### ESG Investing and Strategies | Shenzhen Finance Institute (SFI)

Shenzhen, China

*Advisor: Prof. Bohui Zhang, Executive Associate Dean of SFI*

*January 2021 – May 2021*

- Reviewed, summarized, and presented ESG-related academic journals for professors
- Analyzed statistical correlations among ESG-ratings provided by different rating agencies
- Backtested the effectiveness of ESG factors by evaluating its Sharpe ratio, information coefficient, robustness, and its correlation with other style factors; finished a formal academic presentation and publishable report

### Investment Analysis and Portfolio Management | CUHK-Shenzhen

Shenzhen, China

*Advisor: Prof. Jinfan Zhang, Associate Professor of CUHK-Shenzhen*

*January 2021 – May 2021*

- Conducted empirical testing on the momentum effects, contrarian effects, CAPM availability, and idiosyncratic volatility in Chinese stock market
- Replicated the value factor (HML) in the CSMAR dataset and achieved a positive correlation of 95.5%
- Implemented event study methodology to verify Efficient Market Hypothesis (EMH) in Chinese A-share market by analyzing market reactions brought by private placements

## ACTIVITIES

### Undergraduate Student Teaching Fellow

Shenzhen, China

- Taught recitation tutorials for Optimization, Financial Management and Introductory Financial Accounting
- Held regular office hours and prepared supplementary LaTeX scripts

### Music Union | Minister of Piano Department

Shenzhen, China

- Led an association of three hundred students to help cultivate the artistic atmosphere within campus
- Organized and performed at the Anniversary Concert, Piano and Orchestra Concert, and Fall Concert

### College Chorale | Vice Minister

Shenzhen, China

- Organized and performed at the College High Table Dinner, Christmas Concert, and Opening Ceremony
- Established a solid relationship with the CUHK chorale and conducted regular cooperative activities

## TECHNICAL SKILLS

**Software & Tools:** Python, R, C++, KDB, MySQL, JAVA, Stata,  $\text{\LaTeX}$ , Wind

**Language:** Chinese (Native speaker), English (Fluent)

**Tools:** Pandas, Numpy, Scikit-learn, Tensorflow, VS Code, Eclipse