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*

- 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 stratigies respectively; automated the trading process using easytrader.
- Optimized the back-testing performance by replicating research reports using xgboost and tensorflow.

PROJECTS

ESG Investing & Stratigies | 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

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

Software & Tools: **Python, R, C++**, SQL (MySQL, PostgreSQL, MongoDB), STATA, MATLAB, LaTeX, Wind
Language: Chinese (Native speaker), **English (Fluent, TOEFL 110, GRE 160+170+4)**
Intersts: Piano Performing, Chorale, Photography