HAOKUN YUAN

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EDUCATION

UNIVERSITY OF IOWA 08/13
Major in Finance and Economics, Minor in Psychology –06/17

COLUMBIA UNIVERSITY 09/18
MS. Biostatistics –present

WORK EXPERIENCE

Maxdesign Environmental Technology, New York, NY 07/17
Data Analyst 05/18

- Collect, organize and analyze a wide variety of data (with SAS) to support statistical modeling and answer client Business model questions
- Developed statistical models and work with large datasets and automate reporting with a combination of R, Python, SQL and Excel, clean and analyze quantitative data to develop critical insights for our clients' issues
- Communicated findings to internal team members and clients based on analytical result

FINANCIAL SKILLS

- Financial Time series Analysis (ARIMA), Regression Analysis,
- hypothesis testing: t-, F-, goodness-of fit, Kolmogorov-Smirnov
- Risk Management: Chain ladder model, VAR evaluation, Taylor separation method
- Minimum variance and maximum return portfolio in the Markowitz portfolio theory framework

TECHNICAL SKILLS

Bloomberg Terminal, MS office, Crystal Ball, Python, Minitab, SPSS, Mathematica, Jump

COURSES

- Finance: Risk modeling, Investment Management, International Finance, Corporate Finance, Financial Accounting and Reporting
- Economics: Macro/Micro Economics, Economic and Business Forecasting, Money Banking and Financial Markets, Global economics and business

ACADEMIC PROJECTS

FORCASTING OF FOSSIL FUEL PRICE 11/16

- Collected historical data of price fossil fuel price, nuclear and renewable energy consumptions
- Fitted time series data with ARIMA and dynamic regression model
- Conducted model selection based on different techniques including AIC/BIC, PACF/ACF analysis and cross validation
- Discovered investing opportunity based on seasonal patterns in fossil fuel consumptions

EXPLORATION OF WORLD BANK EDUCATIONAL DATA 11/16

- Scrubbed raw data through abandoning duplicated noise points and outliers
- Constructed a search engine of country-wise and union-wise elementary school information with python
- Conducted clustering analysis (KNN) to investigate country-wise similarity

HEDGING FOREIGN EXCHANGE RISK IN INTERNATIONAL TRADE 11/16
Group leader –10/16

- Evaluated break-even points in the USD/BPD and the associated breaking probability
- Determined boundary condition of hedging and unhedging decisions
- Designed hedging strategies based on forward contract and money market account

AWARDS

UI International Scholar Award, 2013-2016
Dean's List, University of Iowa, 2015

LANGUAGES

Mandarin (native speaker)