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, NY07/17

*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)