

EXPERIENCE	Vice President - Quantitative Strategist		<i>Aug 2021 -</i>	
	<i>Goldman Sachs - Quantitative Investment Strategies</i>		<i>200 West Street, New York, NY</i>	
	<ul style="list-style-type: none">Developing and backtesting systematic strategies, with assets allocation across equities, interest rates, currencies, commodities, and credit; using statistical, quantitative, and econometric techniques to improve portfolio performance.Applying statistical analysis and modeling in order to design and test the performance of proposed new strategies, including testing of robustness of the performance, distribution of losses and gains, and risk analysis of such strategies.Developing and enhancing automated systems and tools to allow for creating new systematic strategies, ensuring timely order generation and exception handling, and streamlining front-to-back workflow.Collaborating with portfolio managers on signals research, new factors creation and testing, compliance with regulations and rules, and product development.			
	Vice President - Trading Strategist		<i>Oct 2016 - Aug 2021</i>	
	<i>Goldman Sachs - Systematic Trading Strategies</i>		<i>200 West Street, New York, NY</i>	
	<ul style="list-style-type: none">Developed and backtested systematic strategies for investors, with primary focus in commodities space; analyzed robustness of performance, attribution of gains and losses, and sensitivity to signals.Led projects and mentored junior colleagues on automation initiatives and strategies knowledge.Maintained front-office modeling and risk systems to capture market risks of trades that the firm has entered into with clients and other market participants.Performed quantitative analyses on portfolio risk-reward and stress scenarios.Developed front-to-back automation tools for internal setup, due diligence checks, and documentations generation for systematic strategies, improving workflow efficiency and documentation accuracies, and streamlining strategy setup processes.Collaborated across different teams to create a web-interfaced backtesting and portfolio rebalancing environment, extended selected accessibility of internal backtesting and settlement systems to external clients, in order to increase client base and to grow potential business opportunities across different business units.Implemented automated regression tests for systematic strategies to meet regulatory requirements for governance, control, and due diligence.Implemented automated reporting for internal and external users in order to analyze performance of systematic strategies as well as market risks and exposure.			
SKILLS	Coding experience in Slang, Python, C++, Matlab. In-depth knowledge of trading and investment strategies, financial markets, optimizations. Parallel computing, version control, object-oriented programming, systems design.			
LICENSES AND CERTIFICATIONS	General Securities Representative Examination	Series 7	FINRA Registration	
	Uniform Securities Agent State Law Examination	Series 63	FINRA Registration	
EDUCATION	Ph.D., Mechanical Engineering	4.0/4.0	Rensselaer Polytechnic Institute	2016
	M.Sc., Applied Mathematics	4.0/4.0	Rensselaer Polytechnic Institute	2015
	B.Sc., Mechanical Engineering	3.83/4.3	University of Science and Technology of China	2010
AWARDS AND HONORS	Second-place team	MOPTA Optimization Modeling Competition		2015
	Honorable Mention team	MOPTA Optimization Modeling Competition		2014
	Graduation with Great Honor	University of Science and Technology of China		2010
	Excellent Student Scholarship(s)	University of Science and Technology of China		2008, 2009
	National Scholarship	Ministry of Education of China		2007
PUBLICATIONS	J. Yang, F. Yu, M. H. Krane, and L. T. Zhang, "The Perfectly Matched Layer absorbing boundary for fluid-structure interactions using the Immersed Finite Element Method," <i>J. Fluid. Struct.</i> , 2018.			
	J. Yang, X. Wang, M. H. Krane, and L. T. Zhang, "Fully-coupled aeroelastic simulation with fluid compressibility – For application to vocal fold vibration," <i>Comput. Meth. Appl. Mech. Engr.</i> , 2017.			
	L. T. Zhang and J. Yang, "Evaluation of aerodynamic characteristics of a coupled fluid-structure system using generalized Bernoulli's principle: An application to vocal folds vibration," <i>J. Coupled Syst. Multiscale Dyn.</i> , 2016.			