YANGGONG CHI

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EDUCATION

FORDHAM UNIVERSITY, GABELLI SCHOOL OF BUSINESS New York, NY

MS, Quantitative Finance, 3.8 / 4 2022-2023

- Relevant Courses: Derivatives(Interest Rate Derivatives and Option Pricing & Strategies), Simulation (Derivatives Pricing, Volatility Surface Modeling and Simulation Optimization), Risk Management (Value at Risk, Expected Shortfall), Time Series Analysis (MLE, ARIMA, GARCH, Stochastic Process), Auto Trading System (Building Auto trading System based on Interactive Broker API)

NANJING UNIVERSITY, BUSINESS SCHOOL OF JINLING COLLEGE Nanjing, Jiangsu, China

BSc, Economics, Finance 2016-2020

- Relevant Courses: Calculus, Linear Algebra, Probability Theory and Mathematical Statistics, Microeconomics, Macroeconomics, Financial Mathematics, Financial Risk Management, Econometrics

TECHNICAL SKILLS

- Programming: Python, SQL, MATLAB, C++
- Algorithm: Statistical Analysis, Machine Learning Models, Deep Learning Models

EXPERIENCE

QMS CAPITAL MANAGEMENT LP Durham, NC

Quantitative Trader 2024-Present

- Implemented trading strategies that leverage technology to efficiently execute trades at minimum transaction costs. Applied deep learning techniques, tree models and novel statistical models from academic papers to predict order flow imbalance and utilized an large alternative dataset such as key macroeconomic events impacting QMS trading universe including more than one hundred symbols
- Enhanced the trading scheduler system by optimizing daily trading residual plan and developing an efficient Python-based FIX parser tool that streamlined the processing of quote data from brokers, resulting in improved data accuracy and seamless integration into the local database
- Monitor systems and manage all trading activity during European time and Eastern US time from 2-10 am. Oversee and swiftly manage the trade execution and risk of complex trading portfolios across the firm, monitoring risk and PnL, troubleshooting issues, and adjusting model parameters

NUMERIX LLC New York, NY

Quantitative Risk Internship 2023-2023

- Implemented and improved Numerix's derivatives pricing and risk management analytic library (CrossAsset) to build product models, performed stress testing and parameter calibration for several asset classes including IR/FX/EQ/CMDTY/CR
- Created a neural network model to perform smart initial parameter prediction for interest rate derivatives pricing models, succeed in optimizing model accuracy and minimizing calibration iteration times according to market data by Python
- Acted as a risk management specialist in realization of market risk and credit risk report module, realized functions and solutions based on clients' requirements and debugged team's products using RSF(Risk Scenario Framework) scripting language

PRINCIPLE68 CAPITAL Shanghai, China

(P68 is a crypto hedge fund specialized at quantitative trading/asset management)

Quantitative Developer Internship 2021-2022

- Developed and optimized company's trading system modules' functions including acquiring market data, monitoring account information and efficiently executing orders using Python, dealt with API malfunction emergency by developing web crawling tools in a short time
- Cooperated with senior quantitative traders by identifying and validating arbitrage trading strategies, through accomplishing statistical research on multiple crypto currencies pairs, monitoring daily price correlation and developing trading algorithm
- Worked as a technical expert in statistical arbitrage strategy generation with senior quantitative traders, by applying and maintaining the REST API and Websocket API of more than seventeen crypto exchanges and providing ideas for potential trading opportunities

PROJECTS

ROTMAN TRADING COMPETITION 2023-2023

- Participated in four trading cases: algo trading, volatility trading, electricity trading, and liquidity trading. Among these, achieved 11th place in both algorithmic trading and volatility trading cases, out of 40 teams from top universities around the world
- Served as representative for algorithmic trading case, responsible for developing and debugging of trading system, constructing of trading strategies, backtesting, strategy optimization, and stress testing to ensure stable and competitive profitability

CORNELL TRADING COMPETITION 2022-2022

- Led the team to achieve second place in portfolio management case, utilizing Efficient Frontier portfolio optimization theory as foundation strategy
- Analyzed and formulated strategies tailored to competition's trading engine. Used sample data provided by the competition holder to conduct analyses and trading simulations. With a goal of maximizing Sharpe Ratio, calculated portfolio weights every five simulated trading days