REI YAMAHARA

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EDUCATION

MIT SLOAN SCHOOL OF MANAGEMENT — Cambridge, MA

Master in Financial Mathematics — 2024 - Present

- MIT Fellowship, JASSO Scholarship (Merit-based), Financial Engineering Concentration
- Anticipated Courses: Financial Engineering, Financial Data Science and Computing, Machine Learning, Quantitative Methods for NLP, Reinforcement Learning, Options and Futures Markets, Fixed Income Securities and Derivatives
- Clubs: Quantitative Finance Club, Investment Management Club

LONDON SCHOOL OF ECONOMICS AND POLITICAL SCIENCE — London, UK

Bachelor of Science in Economics — 2021 - 2024

- Grade: First Class
- Key modules: Derivatives, Risk-Management & Modelling, Econometric Theory, Time-Series Analysis, Programming for Data Science (Top mark out of 90 students), Microeconomics, Macroeconomics, Operations Research Techniques
- Clubs: Head of Equities of Trading Society, Project lead at Quant Society, Treasurer of Data Science Society

EXPERIENCE

NOMURA — Tokyo, Japan

Global Markets Summer Intern — Summer 2023

- Researched a trade idea pitch based on index rebalancing arbitrage in the Nikkei225 to the research team; utilised quantitative models including multi-factor models and regression in excel and Python to estimate stock price movement
- Created an investment outlook report on Japanese equities identifying key trends, risks and catalysts for the medium- and long-term; utilised macroeconomic models to support insights

METCELA — Tokyo, Japan

Summer Business Development Analyst — Summer 2022

- Created and presented a report investigating how information such as clinical trial outcomes impacted biotech stock prices to CEOs and company board members; coded a web scraper in Python to gather news data and applied factor models
- Built and delivered two equity research reports containing DCFs on companies in the biotech sector
- Developed a section of the company annual report detailing key company highlights and financial statements

CATHAY PETROLEUM — Singapore

Summer Trading Analyst — Summer 2022

- Analysed the refinery process using linear programming in Excel and Python to estimate crude oil demand, assisting the traders in their investment decisions
- Produced and sent out daily research notes to traders summarising market changes in global oil supply and demand

ADDITIONAL EXPERIENCE

LSE QUANT SOCIETY — London, UK

Project Lead — 2023 - 2024

- Researched and implemented statistical arbitrage strategies such as mean-reversion using principal component analysis and pairs trading for US equities in Python; achieved a out-of-sample Sharpe ratio of 1.3 and 1.6 respectively
- Assessed portfolio risk using an Orthogonal GARCH model, calculating its VaR and backtesting its results in R

LSE TRADING SOCIETY — London, UK

Head of the Equity Team — 2022 - 2024

- Managed a long-short equity portfolio based on the Equity Team’s stock pitch recommendations resulting in a return of 24% over 12 months
- Directed and mentored 13 students in developing DCF skills and delivering stock pitches to a university-wide audience
- Created and presented stock pitches using three-statement models and comps analysis on public companies including Nintendo, United Airlines and Chewy

INTERESTS AND ACHIEVEMENTS

- Technical skills: Python, R, SQL, Stata, Excel, PowerPoint
- Extracurricular: Black belt in Judo; Winner of the British Schools Championships in Judo; Finalist of the Pro Corda National Music Competition
- Interests: Poker, Violin, Judo, Programming, Photography, Weightlifting, Hiking, Football, Chess