

Yan Song Zhao

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EDUCATION

The University of Chicago

Chicago, IL

Master of Science in Financial Mathematics

Expected December 2025

- Courses: Portfolio Theory & Risk Management, Python, Options Pricing, Probability & Stochastic Processes

University of Waterloo

Waterloo, ON

Bachelor of Mathematics in Statistics (GPA: 3.80/4.00)

May 2022

Minor in Economic Theory

- Courses: Time Series Forecasting, Statistical Learning, Data Visualization, Stochastic Processes, Computational Statistics, Differential Equations, Optimization, Real Analysis, Multivariate Calculus, Linear Algebra, Object-Oriented Programming, Macroeconomics, Game Theory, Corporate Finance, Accounting
- Awards: Graduation Dean's Honours List, Faculty of Mathematics

SKILLS

Computing: C++, Python, R, Unix/Linux, HTML, MS Office

Knowledge: Equities, Financial Markets, Statistical Modeling, Data Analytics

Other: FINRA Series 57 - Securities Trader Representative

EXPERIENCE

Seven Points Capital

Montreal, QC

Trader

August 2022 - December 2023

- Researched two trading strategies in Python for small-cap US equities, using statistical techniques including LASSO and kernel regression, generating 1.53 profit factor over 510 trades
- Monitored news flow and macroeconomic environment to adjust risk parameters for trading strategies
- Analyzed cash flow statements and balance sheets of companies and provided recommendations to management
- Developed scripts to automate trade execution in Python based on anticipated news flow from company press releases and SEC filings

EXTRACURRICULAR

University of Waterloo Poker Studies Club

Waterloo, ON

Executive

January 2018 - December 2019

- Organized bi-weekly poker tournaments for club members, managed club finances and equipment
- Taught new players basic poker strategy in a small group setting

University of Waterloo AniMusic Ensemble

Waterloo, ON

Treasurer & Pianist

January 2018 - December 2019

- Managed finances for musical instrument and sound equipment rentals
- Negotiated and secured reimbursements from Waterloo Undergraduate Student Association
- Performed piano at end of term concerts for an audience of 200 people

PROJECTS

Personal Project

Waterloo, ON

Quantitative Measures of Market Inefficiency

May 2022 - August 2022

- Built a quantitative measure to test for statistical significance in autocorrelation to identify historical periods of market inefficiency
- Tested and documented various measures of autocorrelation, including Pearson correlation and outlier-robust measures such as Spearman r and Kendall tau

Personal Project

Waterloo, ON

Stock Market Charting Software

May 2020 - August 2020

- Designed and implemented a customizable and filterable display for stock market charts, time & sales, and level 2 data in real time
- Built using Python and Qt, featuring multi-threaded communications with IQFeed

ADDITIONAL INFORMATION

Languages: Mandarin (fluent)

Interests: Poker and other board games, piano