Yining (Coco) Qu

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EDUCATION

The University of Chicago **Chicago, IL**
Master of Science in Financial Mathematics (GPA: 3.7/4.0) **Expected December 2024**

- Courses: Big Data, Quantitative Programming, Numerical Methods, C++, Machine Learning, Stochastic Calculus, Data Science, Portfolio Theory & Risk Management, Python, Option Pricing

Emory University **Atlanta, GA**
Bachelor of Arts in Economics (Specialization: Financial Economics)
Bachelor of Science in Applied Mathematics (GPA: 3.9/4.0) **May 2023**

- Courses: Linear Optimization, Partial Differential Equations, Numerical Analysis, Econometrics, Money and Banking
- Awards: Dean's List Fall 2021

SKILLS

Computing: Python, Jupyter, C++, R, Git, SQL, Java, MATAB, Stata, Excel, PowerPoint
Knowledge: Portfolio Management, Asset Management, Machine Learning, Reinforcement Learning, Data Analysis, Time Series Analysis, Financial Markets
Languages: Mandarin (fluent), Korean (basic)

EXPERIENCE

Innealta Capital **Austin, TX**
Quantitative Research Analyst Intern **June 2024 – August 2024**

- Developed and executed SQL queries to extract investment strategy data into Python, generating comprehensive performance summaries and visualizing economic data from FRED to enhance the daily portfolio management report
- Utilized Fama MacBeth regression to assess the risk premium and significance of an existing signal
- Identified and resolved ad hoc problems, provided actionable insights for research meetings focused on discovering potential investment strategies and integrating recent academic advancements

Manteio Capital, University of Chicago Project Lab **Chicago, IL**
Quantitative Researcher **March 2024 – May 2024**

- Utilized Reinforcement Learning frameworks with Decision Transformers to develop and refine long-short equity statistical arbitrage strategies, and conducting quantitative analysis for return forecasting to reinforce the robustness and profitability of trading strategies

Innealta Capital, University of Chicago Project Lab **Chicago, IL**
Quantitative Researcher **Jan 2024 – March 2024**

- Conceived and drafted a research proposal on asset pricing, constructing factors and implementing regression models to assess factor significance, with robustness checks via bootstrapping and Cowles tests
- Employed SQL for effective data management and integrated Git for version control, enhancing collaborative investment strategy development

Alpha Squared Capital **Hangzhou, China**
Quantitative Research Intern **July 2023 – August 2023**

- Researched investment strategies to develop two suitable investment targets for conservative investors
- Created corresponding investment strategies using specific grid trading and market timing approaches using Python to improve 47% returns and reduce risk by 20%
- Engaged in high-frequency trading of oil futures; contributed to daily meetings for market analysis, trade evaluation, and strategy formulation; applied risk management and market analysis techniques to enhance trading skills

Everbright Securities **Beijing, China**
Investment Banking Summer Intern **June 2021 – August 2021**

- Developed customer and supplier interview syllabi and conducted interviews; collated the shareholder penetration and the official announcements of two IPO projects
- Assisted in assembling due diligence report for private placement of a listed company and writing the basic situation and company's position in the TV and film industry

RESEARCH

Factors Underlying Copper Price Fluctuations, Emory University **January 2022 – May 2023**
Research Assistant

- Conducted explosive behavior and multiple structural break tests using STATA to identify specific copper price fluctuation period, generated the abnormal return to determine the impact of winning the Minnie Healy lawsuit on copper stock prices
- Utilized fuzzy matching algorithm to merge the trust companies' daily stock exchange data in 1904 and 1905-1910
- Managed research assistants by assigning tasks and checking completion progress, and organized weekly meeting