Charlie (Hanxiong) Yan

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EDUCATION

UCLA ANDERSON SCHOOL OF MANAGEMENT Los Angeles, CA
Master of Financial Engineering Expected Dec 2024

- Leadership Experience: Vice President of the Student Council

WASHINGTON UNIVERSITY IN ST. LOUIS St. Louis, MO
Bachelor of Arts, Major in Computer Science, Political Science & Minor in Anthropology Graduated Aug 2022

- Awards: Cum Laude with Thesis, Academic Year Undergraduate Research Award, Dean's List

SKILLS

- *Technical Skills*: Java, JavaScript, C, C++, C#, Excel, Python, SQL, SML, HTML, Ruby, R, MATLAB

EXPERIENCE

REBELLION RESEARCH New York, NY
Trading Analyst Intern Apr 2024 – Jun 2024

- Conducted in-depth analysis of U.S. housing market dynamics by evaluating regional data and interest rate trends, leading to accurate predictions of market uncertainties and informing strategic investment decisions
- Utilized textual analysis of Federal Reserve FOMC statements to anticipate interest rate changes, providing actionable insights on monetary policy shifts by considering economic factors such as inflation, growth delays, and employment slowdowns
- Analyzed treasury bond volatility in relation to past presidential elections and candidate's fiscal policies, identifying key patterns that guided investment strategies during election cycles and contributed to better risk management for the traders

GF SECURITIES Guangzhou, China
Quantitative Trading Intern Summer 2022

- Investigated feasibility of event-driven strategies in China's A-share market by analyzing distinctive corporate events to predict stock price movements, enhancing the firm's strategic insights in event-driven trading
- Developed a forecasting tool utilizing Python and Convolutional Neural Network (CNN), seamlessly integrating it to deliver trading signals for event-driven strategies, improving the accuracy and efficiency of the firm's trading models
- Recognized and leveraged the effectiveness of preliminary earnings estimates in the A-share market as a predictive tool for future earnings, providing valuable input for the firm's forecasting models
- Conducted PnL reporting and performed risk forecasting, gaining hands-on experience in applying machine learning techniques to financial forecasting, contributing to more informed decision-making for the trading desk

WASHINGTON UNIVERSITY IN ST. LOUIS, DEPARTMENT OF POLITICAL SCIENCE St. Louis, MO
Independent Research Aug 2021 - May 2022

- Investigated Chinese public opinion on foreign aid through an original survey study, contributing to the first study of its kind in 10 years, providing unique insights into the dynamics of Chinese foreign aid.

Research Assistant Aug 2020 - Jun 2021

- Examined record matching algorithms through a literature review, identifying common methodologies and assessing their effectiveness. Engineered data analysis software to implement these algorithms on large datasets, illustrating their impact within the context of criminal record matching and improving data integration accuracy

HARVARD UNIVERSITY, CENTER FOR GOVERNMENT AND INTERNATIONAL STUDIES Boston, MA
Research Assistant Feb 2019 - Sep 2019

- Conducted extensive research on the prestige levels of numerous international development projects, capturing valuable data that contributed significantly to foreign aid studies.
- Led the development of coding methods and instructions, standardizing research approaches in international development for AidData at the College of William and Mary, improving consistency and accuracy in data collection and analysis.

PROJECTS

Commodity Trading Summer 2024

- Spearheaded a team of five to develop quantitative strategies using time series analysis and machine learning, capturing momentum and mean reversion while integrating macroeconomic analysis. Planned and deployed a systematic commodity trading strategy on QuantConnect, investing $20,000 through an LLC on IBKR

Flight to Safety Trading Strategy Winter 2023

- Performed a literature review on safe-haven assets and utilized R to analyze data, identifying assets with inverse correlations to $XAU. Designed a flight-to-safety trading strategy that preserved profitability while minimizing volatility and position duration

ADDITIONAL INFORMATION

- *Languages*: Mandarin (native), English (fluent)
- *Interests*: Football, Soccer, Surfing, Skiing, Wine tasting, Gastronomy, and Painting (Oil, ink, watercolor, acrylic)