Mengjing (Cici) Yang

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EDUCATION

The University of Chicago — **Chicago, IL**
Master of Science in Financial Mathematics (GPA: 3.9/4.0) — **August 2023 – December 2024**
- Courses: Statistics Inference (Phd Level), Machine Learning for Finance, Stochastic Calculus, Portfolio Theory & Risk Management, Option Pricing, Probability & Stochastic Processes

Tulane University — **New Orleans, LA**
Bachelor of Science with Honors in Finance (GPA: 3.8/4.0) — **August 2019 – May 2022**
- Courses: Multivariate Calculus, Probability Theory, Numerical Linear Algebra, Risk Management, Advanced Finance Management, Business Analytics
- Awards: Top 5% Honors; Dean's list

Additional Certificates & Programs: — **October 2021 – April 2022**
- Baruch College Certificates: C++ Programming for Financial Engineering, Probability Theory for Financial Application (with Distinction), Numerical Linear Algebra (with Distinction), Advanced Calculus (with Distinction)

SKILLS

Computing: C++, Python, R, Excel VBA, SQL, MS Office, Data Structure and Algorithms
Knowledge: Option Pricing and Hedging, Financial Markets, Machine Learning, Statistical Modeling, Data Analytics
Asset Classes: Options, Futures, Commodities, Fixed Income, Equities

EXPERIENCE

GoldenStone Investments LP — **Chicago, IL**
Quantitative Trading Intern — **June 2024 – August 2024**
- Researched and developed a systematic equity option strategy by ranking predictions from a weighted regularized linear regression against hand-engineered features such as EMA of implied vol, volatility cone, and RSI
- Achieved statistically significant positive PnL on a monthly backtest of mid-to-mid delta residualized returns
- Automated a volatility visualization suite to facilitate the generation of pair trading ideas
- Created screening signals inspired by real-time shadowing of discretionary traders and performed trade execution

Essence Securities Co., Ltd — **Shanghai, China**
Quantitative Trading Intern — **April 2023 – July 2023**
- Developed a vol surface mean reversion intraday strategy leveraging SVI model using 50ETF SH options in Python
- Measured the dislocation threshold from parameterized model to bid-ask spread for robustness using tick-level data
- Decomposed PnL into delta and vega; enhanced hedging with vega-neutral pair options and synthetic forwards

Millennium Management — **New York, NY**
Quantitative Analyst Intern — **June 2021 – August 2021**
- Developed pricing tools for commodities traders' intraday P&L risk management leveraging Excel VBA
- Generated valuation reports for volatility products (Varswap, Volswap) to reconcile P&L of OTC trades
- Built on/off-shore interest rate spread curve using cubic spline interpolation for off-shore swaps pricing in Python

RESEARCH & PROJECTS

Home Credit – Credit Risk Model Stability Kaggle Competition (LB Top 1%) — **February 2024 – April 2024**
- Predicted potential clients' default risks through large-scale alternative data, evaluated using a Gini stability metric
- Performed feature engineering with Polars to save memory, including count encoding and manual feature selection
- Ensembled a LightGBM model using custom count encoding to lift CatBoost's baseline CV AUC from 80% to 85%

Order Matching Engine (UChicago Course Project) — **October 2023 – October 2023**
- Developed an order matching engine with an order sending interface in Python with robust exception handling
- Categorized orders into market, limit, and IOC orders and handled orders with unqualified type and quantity
- Optimized order matching algorithms using priority queues and executed comprehensive unit testing

ADDITIONAL INFORMATION

Languages: Mandarin (native)
Extracurriculars: Alpha Kappa Psi, UChicago x Citadel Securities Trading Challenge (Top 3)
Interests: Traveling, Poker (Winner of UChicago x SIG Women Poker Tournamet)