

Yunchang Yang

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Personal

Born on December 14, 1997.

Chinese Citizen.

Working for First Plus Education Ltd. Running the XLAB DATA SOLUTIONS Ltd.

Education

B.S. Financial Engineering, Xi'an University of Posts and Telecommunications, 2015-2019.

MSc, Financial Engineering, University of Reading, 2021-2022.

Employment

Quantitative Trader, Guantian Capital Co., Limited, Shaanxi, July 2017– August 2017.

Researcher, Western Data Co., Limited, Xi'an, March 2019– June 2019.

Research Assistant and Teaching Assistant, Xi'an University of Posts and Telecommunications, March 2019– June 2019.

Tutor, First Plus Education, Feb 2023–

Skills

Languages

Mandarin Chinese, Mother Tongue.

English, Reading and speaking fluently.

Japanese, B1.

French, A2.

Cantonese, Reading and speaking fluently.

Programming

Python.

MATLAB.

R.

C++.

Research Interests

Option Pricing.

Behavioral Finance.

Asset Pricing.

Publications

Potential Publications

Yunchang Yang, Magí Clavé Llavall and Kecheng Liu, Evaluation of Green Efficiency of European Companies: Empirical Evidence from MSCI Europe Index, Expected 2023

Journal Articles

Youwei Chen, Yunchang Yang and Jeff Guo, Research on quantitative timing trading strategy of futures order book based on C-SVM, 2019, *Wireless Internet Technology* 7, 54.

Working Papers

Yunchang Yang, Chinese Government Efficiency Evaluation.

Yunchang Yang, Modified SHA256 Algorithm on digital encryption currency.

Yunchang Yang, Pricing European options with double exponential jump-diffusion processes under stochastic interest rates and stochastic volatility. (Publishing)

Yunchang Yang, Chinese Small Open Economy DSGE Model

Yunchang Yang, Pricing LPR options.

Honor & Awards

Second Scholarship, Xi'an University of Posts and Telecommunications, 2015-2016.

Second Scholarship, Xi'an University of Posts and Telecommunications, 2016-2017.

Second Prize, The 8th Chinese Mathematics Competitions, 2016.

First Prize, The Second College Student Fintech Competition Blockchain Algorithm Competition, 2018.

Successful Entry Award, China Merchants Bank "Smart Life" Sub-competition of the Second College Student Fintech Competition, 2018.

Second Prize, The First Quantitative Strategy Competition of GF Securities, 2018.

Global Third Award, Huawei ICT Competition 2021-2022, Network and Cloud Track

Open Sources

Modified SHA256

SVM Strategy based on Cash Flow

RSI-AR Strategy

Last updated: February 21, 2023