Ruiyun Kang

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EDUCATION

Cornell University, College of Engineering, Ithaca, NY
Master of Engineering in Financial Engineering, **GPA: 4.00** **Expected December 2025**

University of California, Berkeley, Berkeley, CA
Bachelor of Arts in Applied Mathematics, **Phi Beta Kappa**, **GPA: 3.95** **May 2023**
Awards: High Distinction, Dean's list

Selected Coursework: Statistical Prediction and Machine Learning, Optimization, Simulation Modeling, Data Structures, Numerical Analysis, Differential Equations, Multivariable Calculus, Stochastic Process, Real Analysis, Financial Accounting

SKILLS

Technical: Python, Java, R, SQL, Excel, MATLAB

EXPERIENCE

Quantitative Financial Analyst*, Shanghai iFund Asset Management,* Shanghai, China **Oct. 2023 – Jan. 2024**

- Analyzed four major global financial crises over the past 30 years to discern the impact of US interest rate hikes on other economies; investigated the correlation between changes in stock market capitalization and interest rate differentials across countries.
- Extracted 40+ financial metrics from financial statements using fundamental analysis and constructed market analysis signals, identifying top-performing ones through backtesting.

Quantitative Researcher*, Inno Asset Management,* Shanghai, China **July – Sep. 2023**

- Reviewed literature on quantitative trading, focusing on market anomalies and performance metrics.
- Created over 70 trading signals using daily market variables, contributing 45 alpha factors for strategy diversification.
- Implemented linear regression and gradient boosting to develop robust trading strategies, and backtested with 2019-2022 Chinese stock data, with the most successful strategies outperforming the S&P 500 index.
- Integrated 27 high-performing signals into baseline model, achieving 2% boosted return over 4-year backtesting period.

PROJECTS

Sales Prediction Based on Machine Learning Techniques, *UC Berkeley*, Berkeley, CA **Oct. – Nov. 2022**

- Forecasted sales of small-scale supermarkets through data processing, feature selection, and model training with a Kaggle dataset.
- Delivered virtual presentations comparing predictions made by linear regression, random forest, and gradient boosting techniques.
- Authored the research paper "Sales Prediction of Big Mart based on Linear Regression, Random Forest, and Gradient Boosting," which was accepted for presentation at the International Conference on Business and Policy Studies (CONF-BPS 2023).

Python for Finance Online Research Seminar, *UC Berkeley*, Berkeley, CA **July – Sep. 2022**

- Led a team of three in developing trading strategies, utilizing buy and sell signals from the Moving Average Convergence/Divergence (MACD) series, and conducting a comparative analysis with a strategy derived from weighted least squares regression.
- Evaluated the effectiveness of these strategies through backtesting on General Motors' stock prices from 2017 to 2021.

Spam/Ham Classification, *UC Berkeley*, Berkeley, CA **Aug. 2022**

- Performed data cleaning, exploratory analysis, and feature engineering on a real-world dataset from SpamAssassin, and developed a spam/ham email classifier using logistic regression.
- Enhanced classifier accuracy to 89% by selecting key textual and pattern-based features and simplified the feature selection process through data visualization.

ACTIVITIES/INTERESTS

Snowboarding; Rubik's Cube; open-world games