Yuan (Vera) Gao

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EDUCATION

Department of Mathematics, University of Michigan   Ann Arbor, MI

M.S. in Quantitative Finance and Risk Management   8/2017 - 12/2018

- **GPA: 4.00/4.00**
- **Relevant Courses**: Stochastic Processes, Numerical Methods, Machine Learning, Financial Mathematics

School of Economics and Management, Tsinghua University (THU)   Beijing, China

B.A. in Economics and Finance & B.S. in Pure and Applied Mathematics   8/2013 - 6/2017

- **GPA: 3.88/4.00;** Freshman Scholarship in 2013
- **Relevant Courses**: Probability Theory, Statistical Inference, Linear Regression, Optimization, C++, Data Structure, Fixed Income Securities, Econometrics, Corporate Finance, Investment, Micro/Macroeconomics, Accounting

PROFESSIONAL EXPERIENCE

BJ ZYHJ Information Technology Company (Private Boutique Trading Firm)   Beijing, China

Intern, Quantitative Trading Department   10/2016 - 5/2017

- **Data Processing & Back Testing:** Designed and implemented a framework for data-cleaning and denormalizaion, which processed high-frequency market data from futures exchanges on daily basis; developed a back tester to record transaction information and compute performance measures by Matlab and C++, improving calculation efficiency by more than 50%
- **Research & Strategies:** Developed trading strategies based on order book of different futures; used PCA, Ridge, and Lasso regression methods to find statistical arbitrage opportunities; optimized strategies by after-hour analysis, tuning entry & exit thresholds, and superposing signals; achieved positive P&L and low market sensibility in Chinese market

DongXing Securities Company   Beijing, China

Summer Intern, Investment Bank Department   6/2016 - 8/2016

- **Due Diligence:** Participated in IPO of A shares of a city commercial bank and its on-site due diligence
- **Compliance Analysis:** Filed historical evolution working papers; participated in compliance analysis based on Chinese laws and regulations; interviewed natural person shareholders and edited transcripts
- **VBA:** Applied functions, links, and VBA in Excel to extract useful information from 130,000+ transaction details and generate automatic confirmation, resulting in time saving of more than 90%

"Real Estate Market Transaction and Bubbles since 2015" Research Project, THU   Beijing, China

Research Assistant   5/2016 - 7/2016

- **Programming:** Wrote an object-oriented experimental trading program, including English auction, free trade market, and utility settlement; wrote experiment instructions, organized experiments, and processed experimental data
- **Experiment Design:** Designed experimental variables and risk aversion measurement based on literature review
- **Regression Analysis:** Used Matlab for regression analysis and data visualization of real estate bubble influence factors

PricewaterhouseCoopers China   Beijing, China

Winter Intern, Assurance Department   1/2016 - 2/2016

- **Auditing Evidence:** Participated in reorganization of one of the largest state-owned corporations; contacted and followed up on 14 subsidiaries to collect auditing evidence, including auditing reports and bank confirmations
- **Compliance Report:** Sorted auditing evidence by correcting various materials and dealing with client non-compliances

LEADERSHIP EXPERIENCE

Student Union in School of Economics and Management (SEM), THU   Beijing, China

Director of Sports Department   6/2014 - 6/2015

- Led SEM sports team to win 1st prize in the year-round school sports competition (1st victory in five years)
- Established and operated the first official WeChat account for SEM sports, attracting more than 80,000 views in total; edited the first edition of a 62-page SEM sports team brochure

ADDITIONAL INFORMATION

Languages: Mandarin Chinese (native), English (fluent)

Certificates: CFA Level I, Society of Actuary (SOA) Exam: Probability, Financial Mathematics

Computer Skills: C++, Python, Matlab, R, VBA, SQL, Wind, Microsoft Office