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;** Quant Program Merit Scholarship ($2,000)
- **Relevant Courses**: Stochastic Processes, Numerical Methods, Machine Learning, Financial Mathematics, Computational Finance, Database Management System, International Financial Management, Capital Market and Investment Strategies

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

Citibank   Hong Kong

Summer Analyst, Markets and Securities Services   6/2018 - 8/2018

- **Sales:** Assisted structured products sales by writing clients meeting records and analyzing pain points of different clients; prepared market recap on daily basis, especially focused on Chinese market and monetary & financial policies; conducted a research on US-China trade war, analyzing its reasons and influence on broad markets and specific businesses;
- **Trading:** Conducted research on 10+ companies, assisting with margin loan preparation work and follow up work, including PnL forecast, interest payment calculation and cooperation with trust and other banks; assisted with convertible bonds quoting price process, developing a searching program to extract historical quotes from natural language chat log;
- **Final Project:** Selected a defensive investment strategy based on market timing and clients need; consulted several desks to polish the presentation from different prospective, finally presenting to 30+ MDs;

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 denormalization, 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%

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 II, Society of Actuary (SOA) Exam: Probability, Financial Mathematics

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