YICHENG WANG

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EDUCATION

NEW YORK UNIVERSITY, TANDON SCHOOL OF ENGINEERING Brooklyn, NY
M.S. in Financial Engineering *09/17 - 05/19*
GPA: 3.7/4.0 *with Scholarship*
Coursework: Asset Pricing & Risk Management, Derivatives Pricing, Valuation for Financial Engineering, Stochastic Calculus, Active Portfolio Management, Fixed Income Trading, Quantitative Trading Strategy, Machine Learning

UNIVERSITY OF WASHINGTON IN SEATTLE Seattle, WA
B.S. in Economics & Applied and Computational Mathematical Sciences 09/13 - *06/17*
GPA: 3.7/4.0 *with Honors in Economics*
Coursework: Corporate Finance, Managerial and Financial accounting, Econometrics, Probability & Statistics, Linear Algebra & Numerical Analysis, Linear & Nonlinear Optimization, Discrete & Continuous Math Modeling

TECHNICAL SKILLS / CERTIFICATIONS

- Certifications: CFA Level II Candidate, Bloomberg Market Concepts, SQL Summer Camp (Kaggle 2019), Credit Risk Modeling in Python (DataCamp), 2017 UW Economics Honors Outstanding Paper, Certificate in Quantitative Managerial Economics
- Skills: Excel, VBA, Bloomberg, Python, SQL, C/C++, R, Linux shell script, Tableau, LaTex, Git, AWS
- Libraries: Numpy, Scipy, Pandas, SciKit, TensorFlow, Keras, Spacy, Urllib, Sqlalchemy, Flask, BigQuery, Socket, Boto3

EXPERIENCE

KKL SOLUTIONS LLC New York City, NY
Data Analyst Intern *10/19 – 02/20*
- Scrapped text from job descriptions on Linkedin and Indeed of job searches; Conducted text mining to indicate the keywords for job positions using Spacy; Produced reports with data visualization using WordCloud in Python and Histogram in Tableau;

TAURUS.AI Beijing, China
Algorithmic Trading Intern *06/18 – 08/18*
- Researched algorithmic trading strategies for cryptocurrency; used BotVS backtesting platform and provided API to backtest locally; did risk analysis and wrote local backtest performance visualization tool in Python;
- Real trade cryptocurrency pairs on Huobi and daily monitor several trading strategies on Judo backend server through SSH;
- Bollinger Band strategy on IOTA/ETH achieved a monthly return of 12% estimated from one-week real trading;

TREXQUANT INVESTMENT LP Stamford, CT
Global Alpha Research Intern *01/18 – 06/18*
- Developed market-neutral, medium-frequency Alphas using cross-sectional or time series operations on selected fundamentals by investigating academic research in factor investing; Then implemented them on company's back-testing platform Trexism;

RESEARCH / ACADEMIC PROJECT

***Company Bankruptcy Prediction using Machine Learning**, Machine Learning Project* *11/19 - 12/19*
- Using various machine learning models (Gaussian Naïve Bayes, Logistic Regression, Support Vector Machine, Gradient Boosting Trees, Neural Networks) to predict whether a company will go bankrupt in the following years, based on 64 financial attributes;
- Preprocessed and categorized variables by grouping values with similar weight of evidence;
- Addressed imbalanced classes using SMOTE, and different importance of misclassification types by changing scoring method;
- Building pipelines and tune parameters using Grid Search Cross Validation; the best model GBM achieved 0.96 accuracy, 0.62 recall and 0.77 f1 score;

***Pairs Trading with Machine Learning on Distributed Python Platform**, Capstone Project* *01/19 –05/19*
- Implemented a distributed Python platform that could be used to test a quant models for trading financial instruments in a network setting under client/server infrastructure;
- Set market data retrieval using Unicorn data feed and parse market data in json format; stored market data for backtesting in SQLite3 database; implemented trading strategy;
- Set up Python Client/Server communication and multi-threading and implemented real-time feed to simulate real trade;
- Displayed trading analysis and P&L on web dashboard using Flask; Produced detailed report using LaTex;

***The Impact of Earnings Report on Stock Price**, C++ Course Project* *04/18 - 05/18*
- Get EPS of stocks in SP500 at last quarter of 2017 from Bloomberg; used C++ package Libcurl to retrieve historical price data before and after announcement date from Yahoo Finance; used data structures map, multimap, vector, matrix to store data; use Excel Driver to display and plot the result automatically in Excel;
- Calculated CAAR for 3 groups of stocks that beat/meet/miss the EPS estimate and concluded that stocks that beat the estimate push the price up after the announcement date, while not the others.

***Option Pricing Library**, Python Course Project* *04/18 - 05/18*
- Equity Option Pricing Library with Git version control that calculates European/American/Asian Call/Put and exotic options with different methods, including Black Scholes, Finite Difference, Radial Basis Function, Monto Carlo Simulations.