Yu Xiang

November 10, 1989, Chinese
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QUALIFICATIONS

With education background in mathematics (modeling), computer science (big data) and finance (risk management), and work experience as an analyst and a quant developer, Yu Xiang is well ready for a new challenge as a quant or data scientist.

EDUCATION

Exchange Student in Msc. Mathematical Modeling Sep 2018–Present
Sorbonne Université(ex UPMC, Paris 4 & 6) Paris, France

Non-Degree Student in Msc. Big Data Sep 2018–Present
Telecom ParisTech & École Polytechnique Paris, France

MSc. Mathematics and Scientific Computing Oct 2017–Present
Ruprecht-Karls-Universität Heidelberg Heidelberg Germany

MSc. Financial Risk Management Aug 2012–Jul 2014
Duisenberg School of Finance(DSF) Amsterdam, the Netherlands
Currently the Duisenberg Honors Program at Vrije Universiteit Amsterdam

B.S. Information and Computing Sep 2008–Jul 2012
North China Electric Power University(NCEPU) Beijing, China

WORK EXPERIENCE

Quantitative Analyst Sep 2014-Sep 2017
KYOS Energy Consulting Haarlem, the Netherlands

KYOS is a Dutch-based energy consultancy and software firm providing services to support decisions in energy trading, investments and risk management.

- Market and data analysis, customer support
- Designed and developed quantitative energy models:
  - ⋆ Forward curve building: an arbitrage-free curve on monthly, daily, hourly and half-hourly granularity, following historical shapes.
  - ⋆ Monte Carlo simulation of commodities prices: a hybrid approach including time-varying volatility, correlations, co-integration,mean-reversion, jumps and regime-switches etc.
  - ⋆ Power market fundamentals modelling: the optimal dispatch of power stations.
  - ⋆ Value at risk(VaR) and portfolio management: including all exposures from various energy assets with the methods based on variance-co-variance matrix and/or Monte Carlo simulation.

Trainee Aug 2013–Aug 2014

APG Asset Management Amsterdam, the Netherlands

APG is one of the largest (pension fund) asset management companies in the world.

- Priced Credit Default Swaps and estimated counterparties default probabilities and loss given default
- Bootstrapped zero rate curve from financial instruments (deposits, forward rate agreements, futures and interest rate swaps), multi-curve construction and dual curve pricing of interest rate swaps and FX (foreign exchange) derivatives
- Built and validated interest rate models and FX multi-currency models, simulated interest and exchange rates

EXTRACURRICULAR ACTIVITIES

Volunteer Teacher, Beijing, China 2009

Taught math and English for one semester in Haiqing Primary School, a school for the children of migrant workers

Tour Guide and Translator, Various cities in China Summer of 2010, 2012

Guided for four Norwegian rock music bands during their tours in China(14 cities, 50 days), arranged the rehearsals and performances, advertised online.

Capitan of the mathematics department football team 2010-2012

Vice president of Mathematics Modeling Association 2010-2011

North China Electric Power University Beijing, China

SKILLS AND INTERESTS

Languages	Chinese Mandarin (Native), English (Fluent), French (Intermediate) Dutch(Basic)
Software	Python, MATLAB, SQL, Git, PySpark, LaTeX, Excel/VBA
Interest	Reading, History and Arts, Sports(Football, Badminton, Swimming Running(used to be a Marathon runner), etc.), Travelling

AWARDS AND CERTIFICATES

Scholarship	Scholarship for excellent academic performance, NCEPU, 2009-2010
	Scholarship for excellent sports performance, NCEPU, 2011
	Merit-based Scholarship, DSF, 2012
	Exchange Scholarship, Heidelberg University, 2018
Certificate	Certified Financial Risk Manager(GARP)
	Certified Microsoft Technology Associate(Database)