YANG (YOLANDA) HU

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EDUCATION

CARNEGIE MELLON UNIVERSITY, TEPPER SCHOOL OF BUSINESS New York, NY
Master of Science in Computational Finance – MSCF ***GRE Quant: 170/170 QPA 3.71/4.33*** 8/17 – 12/18

PEKING UNIVERSITY, SCHOOL OF ECONOMICS Beijing, China
Master of Economics in Finance ***GPA: 3.7/4.0*** 9/13 – 6/17

- Honors: Sunlight Scholarship, APEC Volunteer Award
- Leadership: Director of Promotion, SEO China Campus; Vice President of PKU - St. Gallen University Exchange Program

HONG KONG UNIVERSITY OF SCIENCE AND TECHNOLOGY, SCHOOL OF BUSINESS Hong Kong, China
Semester Exchange ***GPA: 3.9/4.3*** 1/16 – 5/16

- Dean's List (top 9%)

RESEARCH/PROJECTS

NLP on VIX Movements Prediction 4/18 – 5/18

- Parsed unstructured text data and used regression, LDA and random forest to forecast movements of VIX; reached an out-of-sample misclassification rate of 44% and AUC of 56%

Multiclass AdaBoost Algorithm for Imbalanced Data Analysis 10/16 – 11/16

- Applied AdaBoost algorithm to improve the precision rate of Naïve Bayesian classification model on a highly imbalanced data set by 15.5% and reached an out-of-sample test error rate of 4.8%

COURSEWORK/SKILLS

- **Finance**: Fixed Income, Derivatives, Risk Management, Macro/Microeconomics, Asset Mangement*, Algorithmic Trading*
- **Mathematics**: Calculus, Linear Algebra, Differential Equations, Stochastic Calculus, Numeric Methods*, Optimization*
- **Statistics**: Econometrics, Probability and Statistics, Time Series, Machine Learning, Financial Data Science
- **Programming**: Slang/SecDB, C/C++, Python (with Scikit-Learn, PyTorch), R, MATLAB, SQL, LaTeX, Linux

**denotes future MSCF coursework*

EXPERIENCE

GOLDMAN SACHS Jersey City, NJ
Credit Risk Technology Summer Analyst 5/18 – 8/18

- **Programming**: Designed a Slang based tool to find and compare discrepancies between two stress test methods from the same scenario; consolidated user interface, pricing, parallel computing and report generation into one program;
- **Scenario Analysis**: Implemented scenario analysis and calculated counterparty exposures from FX, IRP, CD and Equity
- **Problem Solving**: Analyzed code level implementation of stress tests and found the cause of discrepancies
- **Teamwork**: Utilized the vision control tool (CVS) to track changes; collaborated with a fellow intern and refined the code to meet the production standards

CHINA INTERNATIONAL CAPITAL CORPORATION Beijing, China
Commodities Research Intern 8/16 – 11/16

- **Fundamental Research**: Performed supply and demand analysis of agricultural commodities; authored and published the report to clients after the revision by the manager; analyzed the impact of supply cut of metallurgical coal backed by evidence from global supply data and shipping index
- **Quantitative Modeling**: Built a linear regression model to forecast the crop yield based on the weather and precipitation data
- **Communication**: Collaborated with Compliance and Technology teams to accelerate the release process of a report; presented market insights on the weekly divisional market briefing meeting

SHENNONG CAPITAL INVESTMENT (AUM 3 billion RMB) Beijing, China
Quantitative Research Intern 5/16 – 8/16

- **Data Mining**: Developed an equity strategy based on social media sentiments with a 40.3% backtesting annualized return
- **Trading Strategy**: Initiated the research on the Low Latency Trend Following trading strategy for copper futures and boosted the performance by integrating it with a volatility pattern recognizing model

ADDITIONAL INFORMATION

- Affiliations/Certifications: Passed Level I of CFA Exam, Baruch C++ Certificate for Financial Engineering
- Interests: Kendo (2nd Place in 2014 Beijing College Kendo Tournament), Tennis, Musicals
- Volunteer Activities: Organized a charity tour to Beijing Sun Village Orphanage, 2014 Beijing APEC (Translation Service)
- Languages: Mandarin (Native), English (Fluent), Japanese (Fluent, Passed Proficiency Test of N1)