Yunnan Tao

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Education

University of Connecticut — **Hartford, CT**
Master of Science in Financial Risk Management (STEM) — *December 2018*

- Relevant Coursework: Risk Measurement, Risk Management, Derivatives Pricing, Python, R, Time Series.

Tianjin University of Finance and Economics — **Tianjin, China**
Bachelor of Science in Financial Engineering — *June 2017*

- Relevant Coursework: Financial Engineering, Mathematical Finance, Econometrics, Economics, Statistics, Accounting, MATLAB, SAS, R.

Internship

BH Asset Management LLC — **Greenwich, CT**
Quantitative Analyst and Quantitative Developer Intern — *May 2019 – Present*

- Cleaned the transaction and market value data with SQL, built VBA models to analyze and calculate revenue and risk indicators. Built multi-factor analysis with VBA for portfolios in order to select valuable assets and modify portfolio. Built allocation analysis with VBA for accounts and give allocation suggestions to the clients. Built portfolio rebalancing to reduce tracking error and enhance alpha.

Ernst & Young Global Consulting Services — **Hartford, CT**
Graduate Student Researcher — *June 2018 – November 2018*

- Collected personal data, selected the determined variables, built a personal physical status score using a combination Machine Learning model(including Logistic Regression, SVM, Random Forest, etc.) in R to estimate the probability of having diabetes in order to determine the insurance premium. Designed the interface with R(shiny) and deployed the model on website and Android with Google Cloud.

Academic Projects

South Stone - *Quant Trading Platform- Leader* — *May 2019 – Present*

- Built a quant platform for trading and back testing based on an open-source Python project "VNPY". Researched and developed crypto, stock and CTA strategies (including Trend, Momentum, and High Frequency) and Algorithm Trading strategies (including Iceberg, Market Making, and Arbitrage). Built a website to control and monitor the trading and analyze the strategies.

UConn - *Momentum Strategy and Style Analysis Project – Leader* — *January 2018 – March 2018*

- Run regression on market returns of different countries markets, analyzed model statistics. Run momentum strategy back testing on different markets and analyze the difference. Did case study on possible explanations on market anomaly and distinct effectiveness of strategies in International Markets.

TJUFE - *Student Research Training - Emotion Quantitative Research – Leader* — *October 2015 – October 2016*

- Collected relevant emotional indicators of college students and public investors; Used principal component analysis (PCA) method to construct a sentiment index and get predictability to the stock price. Collected data by surveys and web crawler, constructed and programmed the model, and reported findings in paper.

Competition and Accomplishments

- First Place, Capstone Final Presentation Winners — *December 2018*
- Advisor, Second Place, Asia and Pacific Mathematical Contest in Modeling — *March 2017*
- Outstanding Winner, “Zhongjin Cup” Futures Derivatives Contest — *June 2016*
- S Prize-Interdisciplinary Contest in Modeling. — *April 2016*
- National 2nd Place & Provincial 1st Place, Mathematical Contest in Modeling — *December 2015*
- 6th Place, 1st “Essence Securities Cup” TJUFE Simulated Stock Trading Contest — *June 2015*
- Provincial 2nd Place, National Olympiad in Informatics in Provinces — *December 2010*

Skills

Master user of MATLAB, VBA, Python; Proficient in R, SQL, C++, SAS, SPSS; Proficient in Data, Statistics, Financial modeling; Web Crawler; Quantitative Investment; Algorithmic Trading; Algorithm; Data Structure; Data Base; Front end Design; Computer Science; Portfolio Management; Machine Learning; Linux; Bloomberg; Photography; Cooking.

Certifications

Candidate of CFA level II and FRM level II; Bloomberg Market Concepts; Fund Qualification Certification; C level II