# Yunnan Tao

83 Morgan St. Apt. 3J, Stamford, CT 06905 | Yunnant95@gmail.com | 860.634.0635
www.linkedin.com/in/yunnan-tao-964149b1/ | taoyunnan.me

## Education

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

- Cumulative GPA: 3.6/4.0
- Relevant Coursework: Risk Measurement, Risk Management, Derivatives Pricing, Python, R.

**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.

## 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 project "VNPY". Researched and developed crypto, stock and CTA strategies (including Turtle, Momentum, High Frequency) and algorithm trading strategies (including Iceberg, Sniper, and Arbitrage). Built a website for me to control and monitor the trading and analysis the strategies (http://106.15.186.113:8080).

**UConn** - *Capstone Course - E&Y Health Score - Member* *June 2018 – November 2018*

- Collected personal data, built a personal physical status score using a combination model (including SVM, Random Forest, etc.) in order to determine the insurance premium. Designed the interface and deployed the model on several platforms with Google Cloud.

**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.

## Internship

**BH Asset Management LLC** **Greenwich, CT**
*Quantitative Finance Intern* *May 2019 – Present*

- Cleaned the transaction records data, analyzed and built VBA models to calculate revenue and risk indicators.
- Built a weight balance model that uses VBA macros to back test and forecast multi-asset investment strategies.

**China Construction Bank** **Dalian, China**
*Personal Business Manager Assistant* *June 2016 – July 2016*

- Assisted client managers to maintain customer information, and promoted financial products.

## Competition and Accomplishments

- First Place, Capstone Final Presentation Winners *December 2018*
- Advisor, Second Prize, 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*
  - Used the capital asset pricing model, through the modeling of income and risk, optimized the quotas for each US university funding and gave advice on funding.
- National 2nd Place & Provincial 1st Place, Mathematical Contest in Modeling *December 2015*
  - Collected data, established models to describe the supply and demand of taxis in different time and space, and proposed a new subsidy policy.
- 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 C++, R, SAS, SPSS, SQL; Web Crawler; Quantitative Investment; Algorithm; Data Structure; Computer Science; Proficient in data, statistics, financial models; Photography; Cooking.

## Certifications

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