Yunnan Tao

65 Prospect St. Apt. 2A, Stamford, CT 06901 | 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

University of Connecticut **Hartford, CT**
Capstone Course - E&Y Health Score - Team member *June 2018 – November 2018*

- Built a personal physical status score using a combination model; collected personal data and determined the probability of the relevant disease occurrence in order to determine the insurance premium.
- Cleaned data, fitted the model with SVM, designed the interface and deployed the model on website and Android platform with Google Cloud so that users can use the model on website.

Tianjin University of Financial and Economics **Tianjin, China**
Student Research Training - Quantitative Research on Emotion Index – Leader *October 2015 – October 2016*

- Collected relevant emotional indicators of college students and public investors; used principal component analysis method to construct a sentiment index and found the emotion index to have predictability to the stock price.
- Led the team to complete data collection by surveys and web crawler, constructed and programmed the model, and reported findings in paper.

Internship **Dalian, China**

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

- Studied financial product marketing strategies, assisted client managers to maintain customer information, and promoted financial products. Gained insight into banking operations and enhanced work capabilities.

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 R, SAS, SPSS, SQL; Web Crawler; Quantitative investment; Algorithm; Data Structure; Familiar with data, statistics, financial models; Photography; Cooking

Certifications

Candidate of CFA level II; Candidate of FRM level II; Bloomberg Market Concepts Certification