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 Finance 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.

Ernst & Young Global Consulting Services **Hartford, CT**

Graduate Student Researcher *June 2018 – November 2018*

- Collected personal data, built a personal physical status score using a combination 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 and deployed the model on several platforms 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 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 for me to control and monitor the trading and analyze the strategies(http://106.15.186.113:8080).

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.
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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.