Yunnan Tao

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Education

University of Connecticut **Hartford, CT**
Master of Science in Financial Mathematics-Financial Risk Management (STEM) *Dec 2018*
- Risk Measurement, Risk Management, Derivatives Pricing, Python, R, Time Series, Stochastic Processes.

Tianjin University of Finance and Economics **Tianjin, China**
Bachelor of Science in Financial Engineering *Jun 2017*
- Financial Engineering, Mathematical Finance, Econometrics, Economics, Statistics, Accounting, MATLAB, SAS, R.

Work Experience

1688 Capital LLC **Boston, MA**
Quantitative Trader and Quantitative Developer *Feb 2020 – Present*
- Traded cryptos and futures. Maintained data fetcher system and cleaned tick, candle and trade data with Python and SQL. Developed Trend, Reversal, Arbitrage, and Bumpy Python trading strategies on Backtrader and VNPY system. Researched and analyzed potential trade opportunities. Developed trading bot launched on AWS, with telegram notification bot integrated.

BH Asset Management LLC **Greenwich, CT**
Quantitative Analyst and Quantitative Developer *May 2019 – Feb 2020*
- Cleaned trade and value data with SQL. Built VBA models to calculate and analyze revenue and risk indicators. Built multi-factor to do performance attribution. Built allocation optimization analysis for accounts based on risk, return and tax. Built portfolio rebalancing to reduce tracking error and enhance alpha. Built VaR model for each portfolio to assess the risk of the current position.

Ernst & Young Global Consulting Services **Hartford, CT**
Graduate Student Researcher-Machine Learning *Jun 2018 – Nov 2018*
- Collected personal data, selected the determined variables, built a personal physical status score using Machine Learning (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 Linux.

Project Experience

South Stone - *Quant Trading Platform- Leader* *May 2019 – Present*
- Built a quant platform for trading and backtesting based on an open-source Python project "VNPY" and deployed on Linux Server. Researched and developed crypto, equity and CTA strategies (Trend, Reversal, and Bumpy) and Algorithm Trading strategies (Iceberg, Market Making, and Arbitrage). Built a website (Vue.js, Flask) to control, monitor and analyze the strategies.

UConn - *Momentum Strategy and Style Analysis Project – Leader* *Jan 2018 – Mar 2018*
- Run regression on market returns of different countries markets, analyzed model statistics. Run momentum strategy back testing with Python on different markets and analyze the difference. Did case study on possible explanations on market anomaly and distinct effectiveness of strategies in International Markets.

Competition and Accomplishments

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

Skills

Master user of Python, MATLAB, VBA; Proficient in R, SQL, C++, JavaScript, SAS, SPSS; Proficient in Data, Statistics, Financial Engineering; Machine Learning; Computer Science; Algorithm; Data Structure; Data Science; Quantitative Investment; Algorithmic Trading; Low-latency; Arbitrage; Web Crawler; Web Design; Bloomberg; Equity, Derivatives, Cryptos; Portfolio Management; Optimization; Linux; MongoDB, MySQL; Tableau; Photography; Cooking.

Certifications

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