YICHENG WANG

yw1273@nyu.edu | (206) 601-5144 | https://www.linkedin.com/in/wangy8989 | https://wangy8989.github.io/

EDUCATION

NEW YORK UNIVERSITY, TANDON SCHOOL OF ENGINEERING Brooklyn, NY
M.S. in Financial Engineering *09/17 - 05/19*
GPA: 3.7/4.0 *with Scholarship*
Coursework: Asset Pricing & Risk Management, Derivatives Pricing, Valuation for Financial Engineering, Stochastic Calculus, Active Portfolio Management, Fixed Income Trading, Quantitative Trading Strategy, Machine Learning

UNIVERSITY OF WASHINGTON IN SEATTLE Seattle, WA
B.S. in Economics & Applied and Computational Mathematical Sciences 09/13 - *06/17*
GPA: 3.7/4.0 *with Honors in Economics*
Coursework: Corporate Finance, Managerial and Financial accounting, Econometrics, Statistics, Linear & Nonlinear Optimization

TECHNICAL SKILLS / CERTIFICATIONS

- Certifications: CFA Level II Candidate, Bloomberg Market Concepts, SQL Summer Camp (Kaggle 2019), Credit Risk Modeling in Python (DataCamp), 2017 UW Economics Honors Outstanding Paper, Certificate in Quantitative Managerial Economics
- Skills: Excel, VBA, PowerPoint, Tableau, Bloomberg, Python, SQL, C/C++, R, Linux shell script, LaTex, Git, AWS
- Libraries: Numpy, Scipy, Pandas, SciKit, TensorFlow, Keras, Spacy, Urllib, Sqlalchemy, Flask, BigQuery, Socket, Boto3

EXPERIENCE

KKL SOLUTIONS LLC New York City, NY
Data Analyst Intern *10/19 – current*
- Scrapped text from job descriptions on Linkedin and Indeed job searches; Conducted text mining to indicate the keywords for job positions using Spacy; Wrote PowerPoint with data visualization using WordCloud in Python and Histogram in Tableau;
- Using various machine learning models to predict company bankruptcy, based on 64 financial attributes;

TAURUS.AI Beijing, China
Algorithmic Trading Intern *06/18 – 08/18*
Cryptocurrency Trading
- Researched algorithmic trading strategies for cryptocurrency; used BotVS backtesting platform and provided API to backtest locally; did risk analysis and wrote local backtest performance visualization tool in Python; Produced report using Markdown;
- Real trade cryptocurrency pairs on Huobi and daily monitor several trading strategies on Judo backend server through SSH;
- Bollinger Band strategy on IOTA/ETH achieved a monthly return of 12% estimated from one-week real trading;

Fixed Income Trading
- Constructed cointegrated weighted spreads of Treasuries by CCA using train set; used AR(1) model to fit and forecast spreads;
- Optimized the chosen signal quality metrics by tuning parameters of predicted signals using validation set;
- Performed signal quality analysis using chosen metrics for test set and observed some quarters perform better than others;

TREXQUANT INVESTMENT LP Stamford, CT
Global Alpha Research Intern *01/18 – 06/18*
- Developed market-neutral, medium-frequency Alphas using cross-sectional or time series operations on selected fundamentals by investigating academic research in factor investing; Then implemented them on company's back-testing platform Trexism;
- Produced high quality reports on accruals, dividend yields, industry factors, quality factors for share in internal forum;

RESEARCH / ACADEMIC PROJECT

Pairs Trading with Machine Learning on Distributed Python Platform, *Capstone Project* *01/19 –05/19*
- Implemented a distributed Python platform that could be used to test a quant models for trading financial instruments in a network setting under client/server infrastructure; Produced detailed 50-page report using LaTex;
- Set market data retrieval using Unicorn data feed and parse market data in json format; stored market data in ite3 database;
- Implemented trading logic: Bollinger Band pairs trading strategy with clustering achieved 2.5 Sharpe ratio backtested in 2018;
- Set up Python Client/Server communication and multi-threading and implemented real-time feed to simulate real trade; displayed trading analysis and P&L on web dashboard using Flask;

Corporate Capital Budgeting Decisions including Real Options, *Valuation Course Case Study* *11/18 –12/18*
- Modelled the cash flow using arithmetic random walk with limited liability option; calculated the value of future cash flows and limited liability option, and the value of equity of firm;
- Built an Excel spreadsheet-based tool to determine the optimal capital structure for a company with ABM cash flows in discrete time assuming the corporate tax rate, interest, and the cost of financial distress;
- Prepared graphs to illustrate the sensitivity of the optimal debt coupon to the selection of each parameter using VBA;
- Determined the optimal capital structure including a covenant that requires that the firm be liquidated once cash flow reaches 0, rather than the optimal level.

Option Pricing Library, *Python Course Project* *04/18 - 05/18*
- Equity Option Pricing package with Git version control that calculates European/American/Asian Call/Put and exotic options.