

YINONG TANG
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EDUCATION

NEW YORK UNIVERSITY

New York, NY

The Courant Institute of Mathematical Sciences

MS in Mathematics in Finance (expected – January 2020)

- **Coursework:** One-factor interest rate models, two-factor Hull-White, Black-Scholes, credit risk and credit derivatives, dynamic asset pricing models, LMM, numerical linear algebra, Monte Carlo

UNIVERSITY COLLEGE LONDON

London, UK

BSc in Mathematics (2015 - 2018)

EXPERIENCE

Lingjun Investment LLP

Beijing, China

Options Intern (Jun 2019 – Aug 2019)

- Expanded existing trading models based on ARIMA; improved the IR by 10%
- Developed trading strategies on China ETF markets based on HMM and its variants; learned parameters by EM, BW algorithms and compared the efficiency
- Implemented and backtested volatility analysis algorithms over China A share based on GARCH (for forecasting), SABR(ARIMA forecasting SABR factors calibrating)
- Extracted trading signals by constructing linear models for YINN/YANG, SSE 50/FTSE-A50

MORGAN STANLEY CAPITAL INTERNATIONAL

Beijing, China

Risk Management Analytics Intern (Aug 2017 – Oct 2017)

- Computed value of bonds/options in python and priced with Monte Carlo simulation
- Generated data sample that follows T distribution using python and designed corresponding code
- Calculated Monte Carlo Simulation based VaR for portfolio using python

HENTAICHANGCAI SECURITIES CO. LTD

Beijing, China

Financial Market Intern (Jul 2016 – Aug 2016)

- Analyzed and audited financial statements by collating and sorting out financial data
- Followed-up supervision of Fixed-income products and compiled trustee reports

PROJECTS

UNIVERSITY COLLEGE LONDON

London, UK

Algebra/Number Theory/Combinatorics

- Implemented QS/CF/NFS algorithms in finding generators and discrete logarithms in cyclic group
- Analyzed and synthesized best algorithm for factoring product of two primes

Molecular BioSystems Research

- Predicted ACTH-Secreting Pituitary Adenoma potential miRNA-disease associations in Matlab
- Performed Drug-target interaction prediction by random walk on the heterogeneous network to predicting prioritization of candidate targets for given drug in Matlab

NEW YORK UNIVERSITY

New York, NY

Computing in Finance(Java)

- Designed Monte Carlo based simulation code to price European/Asian options with junit for unit testing and used importance sampling to perform variance reduction during simulations
- Implemented and improved K-means algorithm to demonstrate multi-dimensional point/fixed size clustering with followed up unit testing

Risk & Portfolio Management

- Computed excess returns for different funds by using money market fund as the risk free rate and construct the risk capital allocation model

COMPUTER SKILLS/OTHER

Programming Languages: Java, Python

Other Software: Microsoft office, MATLAB, Wolfram alpha, LaTex

Languages: Chinese (native), English (fluent)