

Ailin Yu

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Skills

- Programming: Python, C, R, MATLAB, Mathematica, LaTeX, SML, SolidWorks
- Mathematics: Stochastic Calculus, Computational Methods

Education

Boston University, Questrom School of Business Boston, MA
M.S. Mathematical Finance & Financial Technology Expected January 2022

Carnegie Mellon University Pittsburgh, PA
B.S. Mathematical Sciences; Operations Research and Statistics concentration May 2020

- Minor in Computational Finance
- Coursework: Mathematical Finance, Machine Learning, Data Analysis, Operations Research
- Quantathon Team Project: Determined optimal stopping times to maximize expected payout for dice and roulette wheel games

Experience

Raymond James Smithtown, NY
Financial Services Intern May 2020 - August 2020

- Collaborated with investment managers and updated client portfolios; prepared asset allocation reports for over 100 clients
- Facilitated ongoing advisory work for investment recommendations and rebalancing client portfolios

Scoobi Co. Pittsburgh, PA
Operations Research Intern May 2018 - January 2019

- Performed operations analysis of the company (electric scooter' ride-sharing company), analyzed competing companies' user and ride data using Excel and Python
- Drafted daily reports for operations team to optimize battery replenishment and maintenance routine
- Reported consumer density trends to Department of Mobility and Infrastructure of the City of Pittsburgh

Projects

Carnegie Mellon University Pittsburgh, PA
Optimizing Travel Time in a Network, Team Project May 2019 - June 2019

- Developed a python program involving quadratic programming and automatic differentiation to output optimal route in a network and wrote a research paper on comparison between program output and free traffic

Carnegie Mellon University Pittsburgh, PA
Undergraduate Researcher September 2018 - January 2019

- Prepared weekly reports on consumer data of electric scooters to determine factors affecting usage and compared associated energy consumption to four other modes of transportation using Python and R

Additional Information

- Languages: Mandarin, English
- Interests: Kpop, Barre, Rise Against Hunger volunteer
- Leadership Activities: President and Co-founder of Chinese Cooking Club at Carnegie Mellon University: organized community events and managed \$2,500 budget from March 2019 to May 2020