

Guanghao Yin

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Skills

Programming: C++, Python, SQL, MATLAB, R, LaTeX, Data Structures and Algorithm

Mathematics: Stochastic Calculus, Calculus, Probability Theory, Linear Algebra, Statistics, Time Series Analysis

Education

Boston University, Questrom School of Business

Boston, MA

M.S. Mathematical Finance & Financial Technology

January 2022

- Coursework: Statistics, Programming (R, Python, C++), Stochastic Methods of Asset Pricing

Shanghai Jiao Tong University

Shanghai, China

B.E. Information Security

June 2020

- Honorable Mention: 2018 Interdisciplinary Contest in Modeling
- Indication of Compromise (IoC) Extraction from Unstructured Text Research: Implemented a deep learning model (Bi-LSTM+CRF) with TensorFlow to extract the IoC and reached an accuracy of 85%
- Vulnerability Attack Detection based on SVM Research: Handled dataset imbalances by filtering features; Built an SVM model to predict whether Apache of specific versions are vulnerable

Experience

Suanhua Intelligent Technology Co.

Shanghai, China

Risk Analyst Intern

July 2019 - October 2019

- Extracted prediction models using HQL (decision trees, linear regressions) and Python (XGBoost) to calculate credit scores and indicators for identifying credit risk, to protect clients (banks) against fraudulent activity
- Analyzed stability and validity of a prediction model with index (individual value, population stability index) and discovered an unstable factor of gradual changes of target customers
- Modified structure of data processing for one dataset to deal with multiple datasets simultaneously

PricewaterhouseCoopers

Shanghai, China

Tax Intern

January 2019 - February 2019

- Analyzed companies' tax operations and designed frameworks of robotic process automation (RPA) to automate manual processes
- Conducted user interviews with several teams to help companies assess their automation needs
- Developed personalized RPA robots for routine tax operations using UiPath

Projects

Shanghai Jiao Tong University

Shanghai, China

Multi-Scenario Facial Expression Detection & Classification: Emognition

February 2019 - April 2019

- Built an emotion recognition platform based on transfer learning, allowing users to upload a small dataset to train a network for personal scenarios, achieving a high accuracy based on a smaller dataset in a shorter time range than average
- Implemented an algorithm by modifying original convolutional neural network (CNN) model by adding a customized full-connected layer after a convolution layer
- Achieved 80% detection rate for whether a person is asleep based on a dataset of 2,000 samples

Additional Information

Languages: Mandarin, English

Interests: Fitness, Basketball - played in the SJTU SEIEE Basketball Team (2016-17), Shanghai International Marathon Volunteer 2017-18, Go