

Yanliang Tao

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Skills and Credentials

Programming: R, Python, SAS, LaTeX, C++

Mathematics: Algebra, Regression Design, Statistical Learning

Education

Boston University, Questrom School of Business

Boston, MA

M.S. Mathematical Finance & Financial Technology

Expected January 2022

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

University of Illinois at Urbana-Champaign, College of Liberal Arts & Sciences

Champaign, IL

B.A. Applied Mathematics & B.A. Statistics [GPA 3.58]

May 2020

- Coursework: Algebra, Regression Design, Statistical Learning, Data Structures, Neural Network

Experience

China International Capital Corporation

Remote, Shanghai

Quantitative Analysis Assistant

Oct. 2019 – Dec. 2019

- Collected data from Wind and Tushare for pharmaceutical industry stocks listed on Shanghai Stock Exchange and prepared the data for prediction of financial distress and credit risk (R)
- Comprehended the multifactor strategies through factor construction and selection by ranking, outlined the general relation between factors and style rotation, and recreated sample strategies

Projects

Illini Datathon Contest 2020

Champaign, IL

Best Model Runner-up Prize (Rank 2 out of 106 Groups)

Spring 2020

- Formed prioritized list of zip code for market advertising spending based on GIS analysis, and modeled the problem by designing metric to score market potential of each zip code area (R)
- Presented the ranking with insights of the result in real world context and created Shiny R application for cataloging or retrieving result information by zip codes or by rank

University of Illinois at Urbana-Champaign

Champaign, IL

Binomial Model for Pricing American & European Vanilla Option

Spring 2019

- Implemented the N-Step binomial option pricing model and visualized the convergence of price (Python)
- Calculated the early exercise boundary for American options and explored relations between early exercise boundary with assets dividend yield to aid buy/sell decision making

Additional Information

Languages: Mandarin, English

Interests: Trekking, Photography (Getty Image Contributor), Soccer