

Yuting Gao

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Skills

Programming: Python, C++, MATLAB

Mathematics: Stochastic Calculus, Computational Methods

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

Hunan University, College of Finance and Statistics

Changsha, China

B.A. Finance (Financial Engineering) [GPA 3.83]

June 2020

- Merit award: National Scholarship, Merit-based Scholarship, Monomial Scholarship, Merit Student, Third Prize in 9th Chinese Mathematics Competition
- Coursework: Stochastic Calculus, Mathematical Analysis, Higher Algebra, Probability Theory, Ordinary Differential Equations, Mathematical Statistics, Dynamic Programming, Econometrics, Corporate Finance

Experience

China Everbright Company

Chengdu, Sichuan, China

Investment Assistant

July 2019 - September 2019

- Explained financial products to clients and assisted supervisor in finding high-net-worth clients
- Assisted supervisor in securities accounts registration and in finalizing contracts

Projects

Hunan University

Changsha, China

Trading Strategy Project

May 2019 - July 2019

- Developed a trading strategy composed of ETF's by machine learning, traced benefits of portfolios and adopted take-profit and stop-loss orders to strategy (Python)
- Collaborated with two students to analyze performance of strategy and improve algorithm
- Wrote report on the outcomes of different operations, Sharpe ratios and maximum drawdown

Simulation of Heston Model Project

February 2019 - April 2019

- Wrote program to realize transformed volatility scheme for Heston Model proposed by quantitative analyst at Deutsche Postbank Group; proved that the new scheme is 30% faster than quadratic-exponential scheme (MATLAB)
- Analyzed shortcomings of simulation approach and created a more accurate and faster way to calculate delta, improved computational speed by at least 50%
- Presented code and explained new computational method to 35 students and teachers

Additional Information

Languages: Chinese (Native), English

Interests: Programming, running (2-3 times a week, 4 km each time)

Volunteering: Mentored a young student as part of Letter-to-heart program; tutored high school and primary school students in mathematics courses