

Yixin Ni

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Skills and Credentials

Programming: MATLAB, R, Python, Java

Mathematics: Stochastic Processes, Computational Methods, Data Analysis

Certification: Bloomberg Market Concepts

Education

Boston University, Questrom School of Business

Boston, MA

M.S. Mathematical Finance & Financial Technology

Expected January 2022

Stony Brook University

Stony Brook, NY

B.S. Applied Mathematics and Statistics [GPA 3.46]

January 2020

Experience

Bank of America Merrill Lynch

Shanghai, China

Quant and Algorithmic Trading Intern

July 2019 - August 2019

- Developed investment strategies across various types of assets, including equities, ETFs, FX and options on a trading project with team
- Performed market research and applied fundamental models (DCF and comparable companies) to identify undervalued equities
- Analyzed stocks (JNJ, NOK, and PYPL), options (PYPL, JNJ, BCE, TSLA, GME, and SBUX), forex (CAD/JPY), futures (Gold and Light Sweet Crude Oil) using moving average convergence divergence model
- Collected data on the stock price of two public companies, and built index, momentum and pairs trading strategies (Python)
- Constructed a portfolio and adjusted asset allocation using back-testing technique to achieve high returns

China Securities

Xi'an, China

Financial Analyst Assistant

June 2019 - July 2019

- Prepared analysis and recommendations to senior management team and board members on finance-related proposals, such as private placement, new investment projects
- Composed analysis reports based on financial news obtained from QingTingdianJing and Chinese Securities mobile apps, and prepared presentations

Projects

Columbia University, Columbia Business School

Manhattan, NY

A Project in Risk Finance and Finance-Engineering Applicable to Start-ups

August 2019 - December 2019

- Proposed business idea to setup an options company
- Employed business model canvas and unit economic equation to develop value proposition and infrastructure
- Wrote a paper about the importance of financial engineering, the discipline's characteristics, related principles and applications, and the status of the financial industry in China

Stony Brook University

Stony Brook, NY

Assessment of Wine Quality from the Perspective of Statistics

February 2019 - May 2019

- Employed Wilcoxon signed-rank test to pick two sets of reliable data
- Conducted clustering analysis and correlation analysis to exclude irrelevant data