

# Huijing Yang

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## Skills and Credentials

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**Programming:** MATLAB, Python, JAVA, R,  $\LaTeX$

**Mathematics:** Stochastic Calculus, Computational Methods, Time Series Analysis

**Certifications:** National Computer Rank Examination Certificate of Level 2 with MS Office

## Education

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**M.S. Mathematical Finance & Financial Technology**

Boston University, Questrom School of Business

Expected January 2023

Boston, MA

- Coursework: Fundamentals of Finance, Programming (Python), Stochastic Methods of Asset Pricing, Statistical

**B.A. Financial Mathematics [GPA 3.91]**

Xi'an Jiaotong-Liverpool University of China

June 2019

Suzhou, China

- Merit award: University Academic Excellence Award
- Coursework: Numerical Analysis, Probability & Statistics, Econometrics of Time Series, Differential Equations, Computer Programming, Operational Research, Multivariable Calculus, Linear Algebra

## Experience

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**Quantitative Financial Analysis Assistant**

US Wells Fargo Bank

September 2020 - November 2020

Nanchang, China

- Carried out valuation and pricing for different types of bonds and built a swap yield curve with Vasicek model, using object-oriented programming with Python and bootstrapping with Excel
- Contributing in data collection, data processing and refining model with parameter estimation

## Projects

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**Advanced Python for Finance Project**

Columbia University

Summer 2020

Nanchang, China

- Calculated beta in CAPM model with statsmodel and regression analysis (Python)
- Simulated stock strategy with MACD indicator and manipulated data from AlphaVantage

**Final year project**

XJTU University

September 2020 - June 2021

Suzhou, China

- Application with backward stochastic differential equation (Python)
- Produced a report elaborating important properties and numerical analysis of BSDE ( $\LaTeX$ )

## Additional Information

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**Languages:** Mandarin, English

**Interests:** Guitar, Go(Weichi)