

Qitong Ye

31 Gardner st. Boston, MA | 617-817-6472 | qtyip@bu.edu | [linkedin.com/in/qitong-ye-14b69b177](https://www.linkedin.com/in/qitong-ye-14b69b177)

SKILLS AND CREDENTIALS

Programming: Python, SQL, C++, R, LaTeX
Mathematics: Stochastic Calculus, Computational Methods, Time Series Analysis
Statistics: SPSS, Eviews
Certifications: C++ Level II, Microsoft Office Implementation Level II

EDUCATION

M.S. Mathematical Finance & Financial Technology Expected May 2023
Boston University, Questrom School of Business Boston, MA

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

B.A. Finance [GPA 3.7] June 2021
Nankai University Tianjin, China

- Merit Award: First Prize in National University Students Innovation Competition
- Coursework: Financial Technology, Experimental Finance, Algorithmic Trading, Fixed-Income Security Analysis, Multivariable Calculus, Differential Equations, Probability & Statistics, Linear Algebra, Programming

EXPERIENCE

Asset Management Intern June – July 2020
Morgan-Stanley Asset Management Department New York (Remote)

- Used the S&P 500 index monthly data from 1990 to 2019 as sample to develop quantitative strategies, including finding alternative factors, processing, and analyzing data, and realizing data visualization
- Built regression models utilizing multiple methods including forward selection, backward selection, Lasso regression and neural network algorithm of machine learning
- Conducted residual analysis of the models, corrected serial correlation and heteroscedasticity, and used forward-chaining to finalize the model

Software Developer June – September 2020
Pension Development Program, University of Illinois at Urbana-Champaign Remote

- Assisted department Vice Chair to develop a commercial insurance software platform for a China based technology firm
- Collected social security and commercial insurance data of various provinces and cities
- Used Python to build models and process data visualization and algorithm realization

Transaction Assistant July – October 2020
GF Fund Management Co., Ltd. Guangzhou, China

- Applied purchase of new IPO stocks
- Consolidated data and report of various types of funds
- Collected data of Shanghai Stock Exchange composite index analyze the correlation between index range and its vitality index, further concluded the stock market trend and formulated fund management report

ADDITIONAL INFORMATION

Languages: Mandarin, Cantonese, English
Interests: Painting, Photography