Guanghao Yin

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Skills

Programming: C++, Python, SQL, MATLAB, R, Data Structure and Algorithm
Mathematics: Statistics, Stochastic Calculus, Computational Methods, Probability Theory, Linear Algebra

Education

Boston University, Questrom School of Business — Boston, MA
M.S. Mathematical Finance & Financial Technology — January 2022

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

Shanghai Jiao Tong University — Shanghai, China
B.E. Information Security — June 2020

- Honorable Mention: 2018 Interdisciplinary Contest in Modeling
- Coursework: Operating System, Computer Organization and Architecture, Computer Network
- Indicators of Compromise (IoC) Extraction from Unstructured Text Research: Implemented a deep learning model (Bi-LSTM+CRF) with TensorFlow to extract the IoCs and reached an accuracy rate of 85%

Experience

Shanghai Wenbo Investment Management Co.,Ltd — Shanghai, China
Quantitative Trader Intern — June 2021 - August 2021

- Created features and developed predictive models (GBDT) based on level II tick data of futures
- Implemented trading signals and high frequency trading strategies with C++
- Improved models based on 40+ features and optimized trading strategies by analyzing trading logs and market data

Shanghai Ztcapital Management Co.,Ltd — Shanghai, China
Quantitative Developer Intern — January 2021 - May 2021

- Developed high-frequency trading system based on C++, and maintained it for live trading in the market
- Optimized futures arbitrage strategy, decreasing 50% of the loss due to the volatility of the price

Projects

Shanghai Jiao Tong University — Shanghai, China
Multi-Scenario Facial Expression Detection & Classification: Emognition — February 2019 - April 2019

- Built an Emotion Recognition Platform based on Transfer Learning, allowing users to upload a small dataset to train a network for personal scenarios, achieving a high accuracy based on a smaller dataset in a shorter time range than average
- Implemented an algorithm by modifying the original CNN model by adding a customized fully-connected layer after a convolution layer
- Achieved 80% detection rate for whether a person is asleep based on a dataset of 2,000 samples

Additional Information

Languages: Mandarin, English
Interests: Fitness, Basketball - played in the SJTU SEIEE Basketball Team (2016-2017), 2017 & 2018 Shanghai International Marathon Volunteer