

Qingshan Yao

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Skills and Credentials

Programming: Python, C++, R, SQL, \LaTeX

Mathematics: Stochastic Calculus, Linear Algebra, Mathematical Analysis

Education

M.S. Mathematical Finance & Financial Technology

Boston University, Questrom School of Business

Expected January 2023

Boston, MA

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

B.E. Computer Science [GPA 3.7]

Shanghai Jiao Tong University

June 2020

Shanghai, China

- Coursework: Linear Algebra, Mathematical Analysis, Probability and Stochastic Processes, Artificial Intelligence, Design and Analysis of Algorithms, Machine Learning, Data Structure

Experience

Quantitative Research Intern

Goldman Sachs

December 2020 - February 2021

Remote

- Analyzed the historic correlations of different assets to determine 'normal' and 'Covid period' relationships.
- Predicted future economic movements by researching on the relationship of financial indices to real economy measures during pandemic period. Accomplished an investment proposal.

Quantitative Research Intern

Parametrica Asset Management

October 2019 - January 2020

Shanghai, China

- Checked and cleaned the data; implemented a variety of alpha factor extraction functions; constructed a factor evaluation framework. Constructed new alpha factors.
- Defined mathematical K-line patterns; constructed effective alpha factors through K-line analysis; re-searched K-line patterns on Chinese A-share index and futures data.

Projects

Using Machine Learning to Predict Stock Prices

Shanghai Jiao Tong University

October 2018

Shanghai, China

- Designed a regression model to predict the mid-price after a certain period of time based on historical stock prices.
- Researched the normalization problem of experimental data and data breakdowns. Calibrated a specific model to achieve a lower error (0.4 0.5%) on the test dataset.

Additional Information

Languages: Mandarin, English

Interests: Journalism, Volunteering, Reading, and Poetics.