Yuan Wan

1130 N. Dearborn str. apt 1912, Chicago, IL60610 │ (310) 849-4828 │ yuanwan@uchicago.edu

EDUCATION

THE UNIVERSITY OF CHICAGO   **Chicago, IL**
Master of Science in Financial Mathematics   Sep. 2012-Jun. 2013
Coursework: Option Pricing, Statistical Risk Management, Portfolio Theory & Risk Management, Foreign Exchange, Regression Analysis & Quantitative Trading Strategies, Stochastic Calculus, Fixed Income Derivatives, Numerical Methods, Economics, MATLAB and C++

University of California Los Angeles (UCLA)   **Los Angeles, CA**
Bachelor of Arts in Physics , Bachelor of Arts in Economics   Sep. 2008-Aug. 2012
Honors: Dean's Honor List, Invitation to Golden Key International Honor Society

Research/ Working Experience

The University of Chicago Booth School of Business   **Chicago, IL**
Research Assistant for Professor Dacheng Xiu and Professor Anastasia Zakolyukina   July. 2013-Now
- High frequency Black-Scholes implied volatility time series calculation (MATLAB).
- S&P500 and VIX intraday return and volatility analysis during historical FOMC announcement periods.
- Fama-French HML, SMB and Momentum monthly and daily portfolios reconstruction and intraday portfolios construction by remotely accessing various COMPUSTAT and CRSP database (SAS, MATLAB).
- Accounting statement data collection for pre-SOX (Sarbanes-Oxley Act) period utilizing Lexis/Nexis database

Gator Trading Partners LLC   **Chicago, IL**
Quantitative Analyst Intern   Oct. 2012-July. 2013
- Weather index analysis: Quantizing states of the world based on correlation analysis and principal component analysis to different weather indexes, which served as a supplementary condition for company's trading model.
- Studying future's price using MATLAB: Determining the degree of contango and backwardation of the current gold futures price by forming probability distributions based on historical gold futures price data.
- Self Organized Criticality: A MATLAB simulation of Market Crush based on Commitment of Traders and commodity future price information.
- A Statistical Ising model based analysis on commitment of traders and open interest to determine herding effects.

Zocchi's Biophysics Laboratory   **Los Angeles, CA**
Principal Investigator: Giovanni Zocchi   Mar. 2012-Aug. 2012
Undergraduate Researcher
- Measured the elasticity energy of bended DNA strings: Solved PDE using MATLAB numerical methods to derive the concentration of DNA isomorphism based on its migration pattern.

W. M. Keck Center for Neurophysics   **Los Angeles, CA**
Principal Investigator: Mayank Mehta   Feb. 2012-Jun. 2012
Undergraduate Researcher
- Neuro-electronic signal collecting and filtering using MATLAB Fourier Analysis.
- Located cell cluster using MATLAB based on various statistical features.

Haitong Securities Co., LTD.   **Shanghai, China**
Assistant Quantitative Analyst   Jun. 2011-Sep. 2011
- Quantitative research on Chinese cement industry: My research findings were included in the company's annual quantitative report: an advanced period regression and correlation analysis based on relevant industries' indexes.
- Used Excel to test stock trading strategy: utilizing EXCEL Solver and logic programming to determine the best stop-loss threshold for the trading strategy.
- Conducted a study on Chinese potential GDP: Employed the standard seasonal adjustment and utilized MATLAB Fourier Analysis to filter out the high and low frequencies to derive the Chinese potential GDP.

ADDITIONAL INFORMATION

Languages: English (Fluent); Mandarin (Native)
Computer: Proficient in C++; MATLAB, MS Office; STATA, Bloomberg terminal, SAS, WRDS, R

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