# YIKE SHAN

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## EDUCATION

**University of Michigan,** Ann Arbor, Michigan                                        *Aug.2021 – Expected Dec. 2022*
Master of Science in Quantitative Finance and Risk Management

**Wake Forest University**, Winston-Salem, North Carolina                              *Aug. 2017– May 2021*
*Bachelor of Science in Mathematical Statistics & Computer Science*                    GPA: 3.578/4.0
**Relevant Courses:** Ordinary Differential Equations, Real Analysis, Statistical Models, Statistical Inference, Linear Models, Probability, Multivariable Calculus, Discrete Mathematics, Data Structures and Algorithms, Numerical Methods, Microeconomics, Linear Algebra.

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## PROFESSIONAL EXPERIENCE

**Zendai Group Shanghai SuShuo Investment Management**                                 *June 2019–Aug. 2019*
*Data Analyst Intern,* Shanghai, China
- Analyzed 50+ different stocks in the Chinese market and traced the patterns of stocks using Excel
- Generated economic factor models to design quantitative analysis of specific stocks
- Researched 5 different Chinese market stock indexes to predict the future forms and directions of over 100 stocks

**Shanghai Xingye Industrial Bank**                                                   *July 2017–Aug. 2017*
*Financial Researcher,* Shanghai, China
- Tracked real-time financial information and news for 3 months, and gathered financial data of the bank using Excel
- Researched corporate earnings, analyzed sector reports and helped with presentations

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## RESEARCH EXPERIENCE

*Pricing of options and efficiency of CBOE options markets,* **University of Michigan**        *July 2020–Oct. 2020*
- Explored cover institutional characteristics of derivatives exchanges, OTC markets and market clearing mechanisms
- Analyzed US stock markets using Black-Scholes option pricing model and studied risk management strategies
- Tested model-based strategies by analyzing existed US stock data using Excel and Python
- Wrote research paper focused on pricing options and concluded the certain situations when arbitrage is obtainable

*Senior Capstone,* **Wake Forest University**                                         *Aug. 2020–Dec. 2020*
- Performed data wrangling and cleaning on the dataset of toxic comments from Wikipedia's talk page edits using R
- Applied logistic regression and classification tree models to analyze the toxicity of comments and tested classification error rate

*Zendai Group,* Shanghai, China                                                       *June 2019–Aug. 2019*
- Explored six quantitative economic models discovered by US graduate students; examined the models using data of Chinese market
- Analyzed the results with professional researchers provided from Investment Management Department of Zendai Group

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## PUBLICATION

- Zihao Tan, **Yike Shan**, Wenyao Jiang, Haohui Sun. Tests for Mispricing and Trading Strategies in the US Stock Market. *Frontiers in Economics and Management ([www.fieam.org](www.fieam.org))*.
  Publicatoin URL: http://www.fieam.org/download/FEM-2-1-37-44.pdf

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## SKILLS / INTERESTS

- **Software:** R studio; R markdown; MATLAB; Tableau; Microsoft Office (Word, Excel, PowerPoint); Google Drive
- **Programming:** Java, Python, C++ and R