# Yitong (Iris) LIN

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## EDUCATION

**University of Michigan (UM)** Ann Arbor, MI
*Master of Science in Quantitative Finance and Risk Management* Sep 2023-Dec 2024 (Expected)

- Relevant Courses: Numerical Methods with Financial Applications, Discrete State Stochastic Processes, Advanced Financial Mathematics, Applied Statistics

**Beijing University of Technology (BJUT)** Beijing, China
*Bachelor of Science in Statistics* Sep 2019-July 2023

- Major in Statistics, GPA: 3.60/4.0; Minor in Finance, GPA: 3.65/4.0
- Scholarship for Academic Excellence of BJUT in 2019
- Relevant Courses: Time Series Analysis, Machine Learning, Fundamentals of Data Mining

## PROFESSIONAL EXPERIENCE

**Beijing Jhf Investment Management, co., Ltd.** Beijing, China
***Investment Assistant Intern*** *(Private Equity and Venture Capital Investment)* July 2023-Aug 2023

- Analyzed new energy industry value chains and leading companies for potential investment opportunities, including electric vehicles, wind power, and the photovoltaics industry.
- Engaged with scientists to explore advancements in electrode materials of new energy batteries. Conducted research on 2 negative electrode material projects of new energy to help further decisions.
- Researched the AI Generated Content (AIGC) industry development.
- Compiled essential information for 10 project proposals for the AIGC roadshow and developed an overview of each project's objectives.
- Evaluated market potential and technological developments of 4 projects including AR/VR projects for clients

**Citibank (New York City Team)** Remote
***Risk Management Assistant*** *(part-time)* July 2022 – Sep 2022

- Market Risk: Estimated volatility of the USD-MXN exchange rate using the EWMA and GARCH models; Computed VaR through Monte Carlo simulation and historical simulation.
- Credit Risk: Acquired knowledge of credit risk models such as the Merton default model, Intensity model, and Single-factor model.
- Learned models such as Brownian Motion, Geometric Brownian Motion, Risk Neutral Probability, and Black-Scholes models, as well as model derivation.
- Obtained a comprehensive understanding of TBA trading and pricing of Mortgage-backed securities. Computed 1-day 99% VaR for a portfolio allocation project utilizing the historical simulation approach.
- Simulated 1,000,000 stock price sample paths and used them to compute daily and monthly prices for Asian call options and European call options.

**Goldman Sachs (New York City Team)** Remote
***Hedge Fund Assistant*** *(part-time)* Aug 2021 – Dec 2021

- Used fundamental analysis skills to analyze the financial situation of companies through their industry, company size, and cash flow, while reviewing basic financial and accounting math.
- Studied the comparative data for stock selection based on different indicators, and used Python to build a multi-factor model of stock price based on virtual data.

## PROJECT EXPERIENCE & COMPETITIONS

**Time Series Modeling and Forecasting of Gasoline Prices** Spring 2022 Beijing, China

- Compared the data with the linear fixed trend model and the AR and MA models of different orders, and then determined the final ARMA model to observe the trend of gasoline price changes over time.

**International Mathematical Contest In Modeling (MCM)** Jan 2021 U.S. Competition

- Combined BP neural network, SVM, K-Means, and CNN to establish a bumblebee prediction and classification model, and studied how to invest in government resources more effectively

## ADDITIONAL INFORMATION

- **Languages:** English (fluent), Mandarin Chinese (native)
- **Computer Skills:** R, Python, C++, MATLAB, MySQL, MS Office
- **Online Courses:** C++ Programming for Financial Engineering (Baruch College), Introduction to Data Science in Python (UM, Coursera)
- **Leadership:** Debate Team Training leader of BJUT (Led weekly training sessions for a team of 33 members)