

YANG BAI

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EDUCATION

UNIVERSITY OF MINNESOTA, TWIN CITIES **Minneapolis, MN**
The School of Mathematics

Master of Financial Mathematics (expected-May 2008)

- Financial Tools: forward, futures, options pricing theory, Black-Scholes model, hedging and trading strategies, arbitrage, fixed-income securities, portfolio optimization
- Mathematical and Computing Tools: Wiener Process, Geometric Brownian Motion, Itô's Lemma, Monte Carlo simulation, MLE estimation, variance reduction technique, TGARCH

ZHEJIAN UNIVERSITY **Hangzhou, China**

Bachelor of Engineering in Information Engineering (September 2003-June 2007)

Minor Certificate in Finance, Certificate for Chu Kochen Honors Program

- Selected Coursework: Economics, Financial Engineering, International Finance and Investment, Securities Investment, Mathematical Analysis, Linear Algebra, Probability and Statistics, Algorithm and Data Structure, Discrete Mathematics, Computer Programming
- GPA: 3.66, ranked in the top 5% out of 144 students with the specialty of Information Engineering

EXPERIENCE

MINUTO DE DIOS UNIVERSITY **Bogotá, Colombia**

IAESTE Intern (August 2006-October 2006)

- Did a project about free information systems of personal financial management
- Taught teachers Chinese

BAOSTEEL CO., LTD. **Shanghai, China**

Engineering Practice (July 2005)

- Participated to the industry administration training

ZHEJIANG UNIVERSITY **Hangzhou, China**

Volunteer (January 05-February 05)

- Propagandized for recruiting students

Member of Student Union (September 2004-January 2005)

- Worked in the Development and Communication Department
- Assisted in organizing the Competition of Painting and Calligraphy in 2004

COMPUTER SKILLS

Programming Languages: C/C++, C#, Visual Basic, MATLAB, VHDL

Other Software: Microsoft Word, Excel, PowerPoint

OTHERS

Languages: Mandarin (native), English (fluent)

Awards: Honor of Excellent Graduation Thesis 2007 in Zhejiang University,
2nd prize of the Provincial Calculus Contest 2005 in Zhejiang Province,
Excellent All-round Student 2004-2005 in Zhejiang University,
Excellent Undergraduate Scholarship 2004-2005 in Zhejiang University,
scholarship 2003-2006 in Zhejiang University

Travels: Cambodia, Colombia, Nepal, Thailand, Tibet, United State