**Step 0**

**Make a draft**

**Acknowledgement**

Many thanks to contributor of this sample CV, **Mr. Zhongfang (Harold) YUAN**, 2024 Class graduate of CUHK-Shenzhen (Muse College & SME), and 2025 Class graduate of CMU MSCF!

If you are interested in Quant Researcher & Trading, please connect with Harold via his:

* Bilibili at: <https://space.bilibili.com/629573485/>
* Linkedin at: <https://www.linkedin.com/in/zhongfang-yuan/>

Zhongfang (Harold) Yuan

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# EDUCATION

## Carnegie Mellon University New York, NY

# *Master of Science in Computational Finance* Est*. Aug 2024 – June 2025*

# Estimated Coursework: Stochastic Process in finance, Numerical Methods for Finance, Practice of MSCF, Finance & Investment

## The Chinese University of Hong Kong Shenzhen, China

*B.B.A. in Financial Engineering*  *Sept 2020 –* **Est.** *May 2024*

* **GPA:** 3.7/4.0 (Top 5%); **Major GPA**: 3.8/4.0; **GRE Q:** 170
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* **Relevant Coursework:** Partial Differential Equations, Numerical Methods, Calculus, Optimization, C++ & Python Programming, Algorithms, Probability and Statistics, Microeconomics, Econometrics, Financial Management

## The University of North Carolina at Chapel Hill Chapel Hill, NC

*International Student Exchange Program Aug 2022 – May 2023*

* **GPA:** 3.97/4.0; **Relevant Coursework**: Time Series Analysis (A), Machine Learning (A), Stochastic Modeling (A), Macroeconomics (A)

# WORK EXPERIENCE

## CITIC Securities, Inc. Beijing, China

*Quantitative Research Assistant July 2023 – Jan 2024*

* **Fund Position Prediction:** Employed LASSO regressions, PCA regressions, neural networks, and Kalman filtering techniques to predict mutual fund positions from annual reports, achieving approximately 30% reduction in estimation errors
* **ETF Tracking Error Analysis:** Utilized Python to calculate and visualize annualized tracking errors between the underlying Index and ETFs. Found a mean tracking error of 4.8% and attributed it to fees and stock composition differences
* **New Factor from Alternative Data:** Designed and executed an investment strategy targeting the performance of Chinese first-time fund managers. Backtested a 280% excess return over the market index over a ten-year period. Additionally, observed that first-time fund managers from selected fund companies in China consistently outperform the market average

## Kaiyuan Securities, Inc. Shanghai, China

*Quantitative Research Intern May 2023 – July 2023*

* Refined the research on the limit-up overflow factor, increasing the mean IC to -9.8% and boosting annual returns to 26%
* Selected stocks with factors centered around trading volume, constructing an index that outperformed its benchmark by 56%
* Analyzed AI-themed market trends in 2023, comparing investing behaviors between institutional and individual investors
* Constructed a taxonomy and recommender for over 2000 ETFs based on industry concentration and tracking errors

**Weshare Fintech Company** (Subsidiary of **Tencent** in FinTech sector)Shenzhen, China

*Quantitative Development Intern May 2022 – Aug 2022*

* Developed the first Python-based asset-backed securities (ABS) cash flow generator and valuation model in China
* Refined ABS future cash flow prediction and ABS pricing methodologies by integrating factors like default rates, prepayment rates, and macroeconomic data with underlying asset properties, boosting efficiency for bond valuation by 5 times

## AVIC Fund Management, Inc. Shenzhen, China

*Institutional Sales Assistant on Quant Products Dec 2021 – Feb 2022*

* Studied and presented the investment strategies of index-enhanced fund products to fund managers and potential buyers
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*Research Assistant to* *Professor Donghwa Shin and Roy Chen-Zhang Oct 2022 – May 2023*

* Developed web crawler tools to monitor and extract crypto and user behavior data from blockchain websites with Python
* Collected and cleaned unstructured data for empirical analysis of investor behavior bias on crypto investing and trading

**The Price of Losing Trust: An Empirical Analysis of Social Misconduct by YouTube Creators** Shenzhen, China

*Research Assistant to* *Professor Sungkwan Lee Nov 2021 – May 2022*

* Employed YouTube API for data collection, extracting millions of comments and content creators’ channel metrics
* Trained and tuned machine learning model for comments sentiment analysis, resulting in 92% accuracy in binary classification

# LEADERSHIP & INVOLVEMENT

**BiliBili Content Creator:** Launched a *BiliBili* account (Chinese YouTube, link: space.bilibili.com/629573485) to promote quantitative finance knowledge, gaining over 140,000 views and 3,400 subscribers, aiming to become a thought leader *Sept 2020 – Present*

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**Acting and Directing:** Drama Club and Muse Performance Community, Team Leader *Sept 2021 – June 2022*

# SKILLS & INTERESTS

Language: Mandarin (Native), English (TOEFL 109)

Computer Skills: Python (Advanced), C++ (Intermediate), R, SQL, MATLAB, AMPL, Wind API, Bloomberg, Excel

Interests: Swimming, Basketball, Chinese Go (amateur 4 dan), Chinese Calligraphy

**Step 1**

**Put the content in TABLE following the draft**

**Zhongfang (Herold) YUAN**

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**Step 2**

**Design TABLE: merge cells and design borders**

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**Step 3**

**Design TABLE: Adjust the spacing/ font size/ content to 1 page (1.5 page etc.)**

**See next page for Version 1.**

**Zhongfang (Herold) YUAN**

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**See next page for Version 2**

**Redesign borders and spacing (1.5 page)**

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**See next page for Version 3**

**Redesign spacing, and use normal margin (2 page)**

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| *Quantitative Research Assistant* | *July 2023 – Jan 2024* |
| * **Fund Position Prediction:** Employed LASSO regressions, PCA regressions, neural networks, and Kalman filtering techniques to predict mutual fund positions from annual reports, achieving approximately 30% reduction in estimation errors * **ETF Tracking Error Analysis:** Utilized Python to calculate and visualize annualized tracking errors between the underlying Index and ETFs. Found a mean tracking error of 4.8% and attributed it to fees and stock composition differences * **New Factor from Alternative Data:** Designed and executed an investment strategy targeting the performance of Chinese first-time fund managers. Backtested a 280% excess return over the market index over a ten-year period. Additionally, observed that first-time fund managers from selected fund companies in China consistently outperform the market average | |
| **Kaiyuan Securities, Inc.** | **Shanghai, China** |
| *Quantitative Research Intern* | *May 2023 – July 2023* |
| * Refined the research on the limit-up overflow factor, increasing the mean IC to -9.8% and boosting annual returns to 26% * Selected stocks with factors centered around trading volume, constructing an index that outperformed its benchmark by 56% * Analyzed AI-themed market trends in 2023, comparing investing behaviors between institutional and individual investors * Constructed a taxonomy and recommender for over 2000 ETFs based on industry concentration and tracking errors | |
| **Weshare Fintech Company (Subsidiary of Tencent)** | **Shenzhen, China** |
| *Quantitative Development Intern* | *May 2022 – Aug 2022* |
| * Developed the first Python-based asset-backed securities (ABS) cash flow generator and valuation model in China * Refined ABS future cash flow prediction and ABS pricing methodologies by integrating factors like default rates, prepayment rates, and macroeconomic data with underlying asset properties, boosting efficiency for bond valuation by 5 times | |
| **AVIC Fund Management, Inc.** | **Shenzhen, China** |
| *Institutional Sales Assistant on Quant Products* | *Dec 2021 – Feb 2022* |
| * Studied and presented the investment strategies of index-enhanced fund products to fund managers and potential buyers * Researched the investment strategies and styles of all 207 quant mutual fund managers with public information | |
| **RESEARCH EXPERIENCE** |  |
| **Data Analysis on Investor Behavior by Means of Blockchain Technology** | **Chapel Hill, NC** |
| *Research Assistant to Professor Donghwa Shin and Roy Chen-Zhang* | *Oct 2022 – May 2023* |
| * Developed web crawler tools to monitor and extract crypto and user behavior data from blockchain websites with Python * Collected and cleaned unstructured data for empirical analysis of investor behavior bias on crypto investing and trading | |
| **The Price of Losing Trust: An Empirical Analysis of Social Misconduct by YouTube Creators** | **Shenzhen, China** |
| *Research Assistant to Professor Sungkwan Lee* | *Nov 2021 – May 2022* |
| * Employed YouTube API for data collection, extracting millions of comments and content creators’ channel metrics * Trained and tuned machine learning model for comments sentiment analysis, resulting in 92% accuracy in binary classification | |
| **LEADERSHIP & INVOLVEMENT** |  |
| **BiliBili Content Creator** (gaining over 140,000 views and 3,400 subscribers by Dec 2024) | *Sept 2020 – Present* |
| *BiliBili* account (Chinese YouTube) link: space.bilibili.com/629573485 | |
| **Undergraduate Teaching Assistant for Quantitative Investment Strategies** | *Sept 2023 – Present* |
| **International Case Competition Experience** | *Oct 1 – Oct 6, 2023* |
| **Acting and Directing** | *Sept 2021 – June 2022* |
| **SKILLS & INTERESTS** |  |
| **Language**: Mandarin (Native), English (TOEFL 109)  **Computer Skills**: Python (Advanced), C++ (Intermediate), R, SQL, MATLAB, AMPL, Wind API, Bloomberg, Excel  **Interests**: Swimming, Basketball, Chinese Go (amateur 4 dan), Chinese Calligraphy | |