Yuqi Han

- PHONE: (860) 216-7689 EMAIL: yuqi.han@temple.com ADD: 3801 Conshohocken Ave, Apt 616, 19131

EDUCATION

Temple University Philadelphia, PA
PhD Student in Business Administration, Finance Concentration expected May 2022
- GPA: 3.88/4.0
- Relevant modules: Business Research Econometrics I and II; Econ Theory of Choice; Stat Meth for Business Research; Capital Market Research; Financial Economics; Game Theory.

University of Connecticut Stamford, CT
MS Financial Risk Management Candidate May 2017
- GPA: 4.08/4.30
- Relevant modules: Financial Risk Modeling (Derivatives and Financial Engineering; Mathematics and Programming oriented by using R, VBA and MATLAB); Financial Risk Management (Equity and fixed income and implications for institutional investors, such as pension plan and insurance company)
- **Project**: Market Risk Modeling (VAR, Stress testing); Credit Risk Modeling (Predict default probability; estimate portfolio loss);

University of Exeter, United Kingdom Exeter, Devon
MS Financial Analysis and Fund Management (Distinction) November 2012
- **Dissertation:** The Limits to Dynamic Mean-Variance Portfolio in Presence of Transaction Costs —MATLAB based

University of Nottingham, China Campus Ningbo, China
BA (Honors) Finance, Accounting and Management (Second Upper) July 2011
- One-semester international exchange to University of Nottingham Malaysia in 2009

RESEARCH AND PROJECTS

Shareholder Litigation on Stock Crash Risk
- Examine the effect of shareholder litigation on stock crash risk;
- Use staggered adoption of universal demand law in 23 states and explore the casual effect of how litigation risk affects stock crash risk.

Hartford Healthcare, Capstone Project, Hartford, CT Aug 2016-Nov 2016
- Topic: Risk factors that drive performance of Endowment and Pension Assets
- Analyzed investment asset classes and identified potential risk factors based on elements of investments and benchmarks; regressed potential risk factors against investments to identify significant risk factors;
- Created a risk report that communicated the risk factors/characteristics/ “levers” of their investments relative to their benchmarks and conducted performance attribution.

Dissertation, University of Exeter June 2012-Sep 2012
- Researched on dynamic mean-variance portfolio and focused on portfolio performance with transaction costs on a daily trading frequency;
- Simplified multi-periods optimal portfolio construction by implementing Markowitz mean-variance theory; Used BEKK-GARCH, EWMA model to forecast volatility and ARMA model to forecast return to generate weights to rebalance portfolio;
- Set naïve and realized portfolios as benchmarks to compare dynamic portfolio performance with transaction costs.

AWARDS AND SCHOLARSHIPS

- Presidential Fellowship awarded by Temple University Sep, 2017
- Passed CFA Level III exam June, 2016
- Head’s Scholarship, University of Nottingham Oct, 2010
- Third prize in Second College Student Art Exhibition of Zhejiang on behalf of university Aug, 2008

WORKING EXPERIENCES

Horizon Insights, Institutional Sales, Shanghai Jan 2015-July 2015
- Worked as a sell-side institutional sales person in a boutique equity research firm and provided financial services for four large institutional investors in China;

- Delivered up-to-date market views in terms of Macro Economy, Industry Analysis, Commodity Trading Strategy etc and communicated with clients about their feedback on current financial market; dug their potential needs so as to provide more related information or external professionals to help them make investment decisions.
- Worked as research assistant to help analyst draft market research report; arranged road shows and survey activities such as visiting public listed companies for interested clients; liaised between research analysts and clients and ensured that clients' needs were well satisfied.

ISoftStone, Junior Operational Analyst, Shanghai July 2013-July 2014

- Involved in Business Process Outsourcing with UBS investment bank and provided support services to equity derivative trading desk; responsible for the global settlement of OTC derivatives;
- Handled trade capture and trade verification to reconcile activities across multiple systems, including settlement system, ticket/term sheet and risk management system on a daily basis;
- Spearheaded efforts to identify and reduce operational risk through an on-going program and utilized business acumen to eliminate work-flow inefficiencies; designed template to extract data from bank's system automatically to reduce manual work and risk of human error.

EXTRA-CURRICULAR ACTIVITIES AND INTERNSHIPS

CFA Research Challenge Case Competition Nov 2016-Present

- Worked on a team of five to analyze People's United Bank, a public listed company in NASDAQ, and made a recommendation on the stock after thorough analysis;
- Combined qualitative analysis, such as economic and political outlook, business model, strategies, financial performances, SWOT analysis etc, and quantitative analysis, such as Credit Risk Modeling to test assets sustainability of the bank, and DCF model, price multiples to do stock valuation.

UConn Student Managed Fund, Manager Sep 2016-Present

- Worked with eight MBA students and one FRM student to manage $1.9 million assets for UConn Foundation;
- Recommended and invested in stocks in US equity market by analyzing sector trend, company performance and relative valuation etc; evaluated intrinsic value using DCF and price multiples;
- Provided suggestions on risk management measures; conducted scenario analysis to test portfolio performance in extreme situations.

Hong Yuan Securities Company, Investment Banking Analyst Intern June 2013-July 2013

- In charge of initial research on various industries, such as medical appliance, renewable energy for companies which intended to finance through equity or make private placement in Chinese OTC market;
- Assisted with lawyers and auditors to go through due diligence documents for client companies.

Amplify Trading Company, Derivatives Trader Intern July 2012-Aug 2012

- Traded futures contracts of e-mini S&P 500 and e-mini EUR/USD on a daily basis by reading through the investment banking research to define strategy ahead with senior traders;
- Combined a variety of fundamental and technical analysis such as Fibonacci Retracement, MACD and Stochastic to execute trades; trading profits increased during the internship period and ranked within 10 out of 25 in the final trading competition.

Campus Ambassador in University of Nottingham Ningbo Sep 2008-July 2011

- Hosted international guests visiting for school events, such as academic conference, and worked as volunteer to arrange the activities.

Vice-president of Gymnastics Club Sep 2008-July 2009

- Responsible for running society daily operations and organizing school events, such as gymnastics competition.

SKILLS

Certification: GMAT 750/800
Computer: Advanced Excel, Word and PowerPoint; Sufficient in VBA, R, SAS and Stata
Language: Native in Mandarin and proficient in English