BOYAN HAN

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EDUCATION

NEW YORK UNIVERSITY, TANDON SCHOOL OF ENGINEERING — New York City, the United States
Master of Science in Financial Engineering — *GPA: 4.0/4.0* — 05/21

NANKAI UNIVERSITY, SCHOOL OF FINANCE — Tianjin, People Republic of China
Bachelor of Economics in Finance — *GPA: 3.7/4.0* — 06/19

UNIVERSITY OF OXFORD, ORIEL COLLEGE — Oxford, the United Kingdom
Exchange Student — *GPA: 3.7/4.0* — 08/17

COURSEWORK HIGHLIGHTS

- **Mathematics and Statistics:** Probability and Mathematical Statistics, Differentiation for One-variable Functions, Multi-variable Calculous, Linear Algebra, Option Pricing and Stochastic Calculus, Quantitative Methods, Field Theory and Infinite Series
- **Finance and Economics:** Macroeconomics, Microeconomics, Econometrics, Derivatives, Corporate Finance, Valuation
- **Programming:** Python, R, Java, Stata, C++, Machine Learning in Financial Engineering, Data Structures and Algorithms

ACADEMIC RESEARCH

ASPIRATIONAL CEOS' BEHAVIORAL STUDY — 07/20 – 12/20
Research Assistant with Professor Katie Moon — *Leeds School of Business*

- Study the aspiration of publicly-traded companies' CEOs in the U.S that may affect their decision making.
- Compare personal characteristics of CEOs with local politicians or high net-worth individuals, quantify the similarities between them for firm-value implications and explore the link between the similarity vectors and corporate policies.
- Assist to complete the idea generation, data collection, model construction and the regression analysis of the research.

CALL OPTION REVERSE TIME SPREAD IN THE INDIA AND CHINA MARKETS — 09/20 – 01/21
Capstone Project with Professor Ronald Slivka — *Tandon School of Engineering*

- Use daily day-end pricing data to construct near-the-money call option reverse time spreads on India's Nifty 50 index.
- Develop and test the setup and unwind rules for reverse time spread, analyze the P/L results and find the optimal algorithm.
- Study the volatility effects and the effect on returns after accounting for commissions fees and related transaction costs.
- Apply the methodology to the China's SSE 50 index and provide additions to knowledge about the developing derivative markets.

ESG POLICY STUDY IN CHINA — 10/20 – 02/21
Research Assistant with Professor Hong Tu — *APEC Study Center, Nankai University*

- Analyze the action of financial institutions and the contribution of the government on ESG's popularization in developing countries.
- Compare ESG rating agencies and methods of calculating ESG scores in the developed and developing countries.
- Focus on climate change and its influence on global financial market and existing or potential risks.

EMPIRICAL RESEARCH ON STATISTICAL ARBITRAGE IN THE U.S. EQUITIES MARKET — 09/19 - 12/19
Empirical Research Project under the guidance of Dr. Daniel Totouom-Tangho — *Tandon School of Engineering*

- Tested two methods, the Principal Component Analysis method and sector ETFs method respectively to get the trading signals in the U.S. stock market and generate the statistical arbitrage strategies.
- Used different methods of selecting PCA factors and considered the trading volume information to improve the strategy.
- Compared ETFs approach's performance to different kinds of benchmarks and explained the results.

INTERNSHIP EXPERIENCE

SKY SAGA CAPITAL, Beijing, China — 02/19 - 05/19
Assistant Investment Manager

- Analyzed feasibility and profitability of over 200 venture projects and wrote corresponding project investment proposals.
- Organized Project Final Meeting, collated over 10 Project Investigation Reports and Risk Review Reports.
- Attended Entrepreneurship Project Meeting and gave evaluation opinions on behalf of company.

CHINA MERCHANTS BANK, Tianjin, China — 07/18 - 11/18
Financial Analyst at Retail Financial Services Department

- Took charge of inquiry, extraction, processing and analysis of the database and improved timeliness of 42 branch banks' feedback.
- Evaluated and inspected service supervision with regard to protection of consumers' rights and interests, scored each branch bank according to relevant performance and delivered 42 Quality of Service Diagnostic Reports.

CHINA SECURITIES, Tianjin, China — 01/18 - 03/18
Financial Analyst at Operation & Management Department

- Carried out transaction processing, confirmation, settlement and clearing, assisted product managers to offer professional service for 6 institutions, 108 clients and managed collateral contracting for 21 transactions.
- Finished 2 research projects in financial analysis, carried out business modeling and risk assessments with research team.

HONORS & COMPETITIONS

- Finance And Risk Engineering Department Outstanding Academic Achievement Award, New York University, 2021
- 2nd Place Team & Best Individual Award in Portfolio Challenge of University Trading Challenge 2019 US Championship, 2019
- First Prize in Tianjin of the National Mathematical Modeling Contest in China, 2018
- Honorable Mentioned in the Mathematical Contest in Modeling (MCM), 2017