



# Yu Peng

Yu Peng is a highly adaptable, and detailed oriented individual. She has developed exceptional written communication skills, through academic projects and work experience. With a strong background in quantitative analysis, Yu is actively seeking opportunities to apply her skill set.

## EDUCATION

Master of Financial Insurance  
University of Toronto  
2023 - 2024

BSc (Honours)  
Statistics &  
Applied and Mathematical Sciences  
University of Toronto  
2023

## SKILLS

Technical: C/C++, Java; Python;  
MATLAB; R; SAS; MySQL; AXIS;  
Bloomberg; Wind; LaTeX; PyCharm;  
Eclipse; IntelliJ; Git; Tableau;  
Microsoft 365

## PROFESSIONAL CERTIFICATES/AWARDS

2019 National Scholarship;  
UofT Mississauga Honor Roll: 2019-20

## INTERESTS/ACTIVITIES

Kaggle Challenge: 2022  
Badminton; Jogging; Dancing; Fitness

## EXPERIENCE

CSC Financial Co., Ltd., China Aug. 2022-  
Data Analyst Intern Nov. 2022

- Calculated price-weighted, equally weighted & value weighted share price indices of multiple companies in the open stock market & visualize the results in Excel and R
- Computed standard deviation & coefficient of variation for each company chosen in the portfolio, & the correlation coefficients between share return to determine which companies to be combined as a portfolio
- Constructed the Treynor-Black, Sharpe & Jensen model of data to test the performance of the portfolio
- Employed time series models in R to calculate the VaR of various investment portfolios over one year
- Assisted in the analysis & visualization of stock trading data at the firm's trading floor

PwC, Management & Consulting, China Jul. 2021-  
Summer Intern Aug. 2021

- Collected materials about personal information protection & performed preliminary analysis
- Contributed to the cooperation project with Everbright Bank & assisted in formulating consulting plan
- Assisted in conducting customer status research
- Compiled relevant documents

Taikang Insurance Group Inc., China May 2021-  
Quantitative Analyst Intern Jul. 2021

- Created two-dimensional survival function to account for the statistical correlation between the two spouses' survivals; estimated the unknown parameters using Bayesian approach, maximum likelihood estimation, & Markov chain Monte Carlo simulation