Miller (Yiming) Chen

yiming.chen.2027@anderson.ucla.edu | linkedin.com/in/miller-chen-0a162a217 | github.com/ ChenYi-Ming

EDUCATION

UCLA ANDERSON SCHOOL OF MANAGEMENT Los Angeles, CA
Master of Financial Engineering GRE: 157/170 Expected Dec 2027

NANYANG TECHNOLOGICAL UNIVERSITY Singapore
B.Eng. Computer Science May 2025
- *Relevant Courses:* Probability, Programming, Calculus, Cryptography

SKILLS

- *Technical Skills:* Python, C/C++, SQL, MATLAB, Go, Java, VBA

EXPERIENCE

AI.R of NTU Singapore
Artificial Intelligence Research Institute of Nanyang Technological University Aug 2024 – May 2025
Quantitative Researcher (Part Time)
- Developed a reinforcement learning framework for gamma scalping in the options market, integrating 1,071 market and contextual features with sequential decision models for dynamic hedging.
- Evaluated the hedge agent over 190 trading days, achieving 78.3% hedging efficiency and 67.2% relative performance under stress scenarios, demonstrating robust dynamic hedging across normal and adverse market conditions.
- Managed and enhanced TradeMaster, an algorithmic trading research platform, supporting quantitative strategy development and backtesting workflows.

BANK of CHINA LIMITED Singapore
Cyber Security Engineer Jan 2024 – May 2024
- Identified a high-risk security vulnerability across enterprise network infrastructure and led remediation efforts, successfully securing approximately 90% of affected devi**ces** through coordinated patching and validation.
- Optimized security configurations across IPS and NDR systems to improve threat detection and response.
- Conducted security testing and validation to assess configuration effectiveness and ensure network protection.

SENSETIME RESEARCH LABORATORY Singapore
Research Assistant Jun 2021 – Aug 2023
- Conducted a comprehensive literature review on state-of-the-art methodologies and emerging trends in Video Quality Assessment (VQA).
- Analyzed objective and subjective VQA methods, evaluating their applications in video processing and comparing their advantages and limitations.
- Synthesized research findings to identify key challenges and future directions in VQA methodologies.

PROJECTS

Machine Learning Kaggle Competition *(E-commerce Merchant Category Recommendation)* Aug 2023 - Jan 2024
- Developed a machine learning model to predict customer preferences using transaction data, applying feature engineering and predictive modeling techniques.
- Performed data preprocessing and model evaluation on large-scale datasets to improve model performance.

ADDITIONAL INFORMATION

- *Languages:* Chinese (native), English (fluent), French (intermediate)
- *Interests:* Playing Piano, Basketball, Badminton, Swimming
- *Leadership:* Institution of Engineering and Technology (IET)of NTU — Outreach Vice President