

Yang Bai

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Finance Department
Robert J. Trulaske, Sr. College of Business
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Education

Ph.D. in Finance, University of Missouri, 2022 (Expected)
Ph.D. in Finance, University of Alabama, 2017-2018 (Transferred to University of Missouri)
M.S. in Statistics, University of Georgia, 2015
B.S. in Mathematics, University of Georgia, 2013

Professional Designation

Financial Risk Manager (FRM), Global Association of Risk Professionals, Exams cleared in May, 2016

Publication

Bai, Y., Dang, Y., Park, C. and Lee, T. (2017). *A Rolling Analysis On the Prediction of Value at Risk with Multivariate GARCH And Copula*. Review and Resubmit at Communications for Statistical Applications and Methods.

Academic Work Experience

Graduate Teaching Assistant

FI410 (Intermediate Financial Management), University of Alabama: Spring 2018, Fall 2017

Industry Work Experience

Data Scientist, Assurant, 2015– 2017
Assistant Client Manager Intern, Industrial and Commercial Bank of China, Summer 2013
Business Developer Intern, Bank of East Asia (Hong Kong), Summer 2010