YUGE JIANG
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EDUCATION

NEW YORK UNIVERSITY New York, NY
The Courant Institute of Mathematical Sciences
M.S. in Mathematics in Finance (expected – Dec. 2020)
- ***Future Coursework***: quantitative portfolio theory, stochastic calculus, fixed income & derivatives

RENMIN UNIVERSITY OF CHINA Beijing, China
B.A. in Economics (September 2014 – July 2018)

EXPERIENCE

TAIKANG ASSET MANAGEMENT Beijing, China
Risk Management Intern (April 2018 – June 2018)
- Constructed performance attribution program based on Barra China Equity Model (CNE5) and Carino (1999) multi-period model, improved accuracy and efficiency
- Created VBA script to retrieve data from Oracle that improved monitoring efficiency
- Computed performance and risk indicators, reconciled and reported results for 10+ portfolios
- Drafted and published daily reports of risk attribution and performance analyses

QUANTUM FINANCIAL SERVICES Beijing, China
Quantitative Analyst Intern (November 2017 – March 2018)
- Initiated automatic factor mining program to develop new factors and filtrate the ineffective ones
- Researched 29 industries, enlarged factor pool by devising 300+ financial factors based on different industry characters
- Programmed and tested style factors defined in MSCI 2012 CNE5 report to attribute performance
- Studied multi-factor model including factors combination, scoring, effective test and backtest

CDH INVESTMENT Beijing, China
Fund Operation Intern (July 2017 – October 2017)
- Devised Excel Macros to capture and align inconsistent data from 10 + custodian banks
- Created SSIS packages to formalize and import custodian data into SQL Server, and reconciled data
- Analyzed and reported yield rates of 20+ portfolios on weekly basis

PROJECTS

RENMIN UNIVERSITY OF CHINA Beijing, China
Python Realization of Risk Parity Strategy
- Selected stocks from Shanghai Stock Exchange 50 Index by scoring with French-Fama three factors, estimated weights using risk-parity strategy, and constructed a portfolio
- Achieved a 20% higher accumulative rate of yield compared to SSE 50 Index as benchmark when backtesting from January 2010 to October 2017 (NOT dates but months)

Python Realization of Binomial Trees
- Adopted payoff function to compare current strike price and European option price by object-oriented American call option Tree
- Compared simulated prices and B-S solutions and observed prices of American options computed converges and are higher than those of European options

COMPUTER SKILLS/OTHER

Computer Skills: Python, Java, C++, VBA, SQL, MATLAB
Languages: Chinese Mandarin (native), English (fluent)