

SIRUI (JASON) JIANG

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EDUCATION

NEW YORK UNIVERSITY

New York, NY

The Courant Institute of Mathematical Sciences

M.S. in Mathematics in Finance (Sep 2021-expected Dec 2022)

- **Expected Coursework:** quantitative portfolio theory, interest rate derivatives, fixed income and currency derivatives, Black-Scholes formula and applications to stochastic processes, risk management, machine learning, algorithmic trading and high-frequency trading

UNIVERSITY OF SYDNEY

Sydney, Australia

Bachelor of Science in Financial Math and Stat. & Data Science (Honors) (Mar 2018-Jul 2021)

- **Coursework:** linear algebra, PDE, optimization, probability and statistical inference, machine learning, option pricing using BS formula, time series, stochastic calculus
- **Thesis:** “Manager-Agent Problems of A Dynamic Team Project”
- **Honors:** George Allen Scholarship given top 2 students in Applied Mathematics

EXPERIENCE

FOUNDER SECURITIES (Investment Bank)

Beijing, China

Quantitative Intern - Quantitative Trading Group (Sep 2020-Dec 2020)

- Built a multi-factor alpha model using weekly panel data to predict the return rate of next sectional data using adaptive lasso, random forest, XGBoost and model stacking
- Constructed the mean-variance optimization model using the alpha model and Barra risk model
- Back-tested the portfolio we constructed for past ten years, where model stacking achieved the highest excess return on SH500 (25.1% annually) and approximately 8% maximum drawdown
- Improved the adaptive lasso model by replacing the second model with the Lasso Lars model

WENJIN INTERNATIONAL INVESTMENT CO.LTD (Hedge Fund)

Beijing, China

Quantitative Intern - Strategy Research Group (Jun 2019-Aug 2019)

- Developed new and effective consensus expectation factors for the Chinese stock market
- Standardized and neutralized the factor data using industry and traditional style factors
- Constructed the long factor portfolio by choosing 100 stocks with the highest factor explosion and calculated the cumulative return and Sharpe ratio of this portfolio over the past ten years
- Selected 11 out of 42 effective consensus expectation factors by setting the annualized return rate of the factor portfolio to $> 8\%$ and the Sharpe ratio to > 1.8 , and stored in the database

PROJECTS

UNIVERSITY OF SYDNEY

Sydney, Australia

Option Pricing using Fast Fourier Transform (Aug 2019-Nov 2019)

- Applied fast Fourier Transform (FFT) to evaluate the single-asset option price
- Compared the accuracy and computational cost of FFT against the Monte-Carlo method and finite differences method using Matlab
- Implemented a 2D FFT on the multi-asset option pricing (correlation and spread options)

TSINGHUA UNIVERSITY

Beijing, China

Multi-Factor (Python) Quantitative Stock Selection Strategy (Jan 2019-Feb 2019)

- Constructed a multi-factor model and predicted the buy and sell positions by applying SVM
- Conducted automated cointegration test using Python to select stock pairs
- Back-tested the aforementioned models using Chinese stock data over the past ten years

COMPUTATIONAL SKILLS/OTHER

Programming Languages: Python, Java, SQL, R, MATLAB, LaTeX

Languages: Chinese (native), English (fluent)