

## JIAXUAN LIANG

(484) 683-8373 ■ [jiaxuan.liang@nyu.edu](mailto:jiaxuan.liang@nyu.edu) ■ [linkedin.com/in/ji-xuan-liang](https://www.linkedin.com/in/ji-xuan-liang)

### EDUCATION

---

#### NEW YORK UNIVERSITY

New York, NY

#### The Courant Institute of Mathematical Sciences

#### MS in Mathematics in Finance (expected Dec 2022)

- **Coursework:** financial theories, statistics and data science; mathematical tools including stochastic calculus, partial differential equations; computational skills including languages such as Java, Python and methods such as Monte Carlo simulation, EM-type algorithms

#### WUHAN UNIVERSITY

Wuhan, China

#### BE in Financial Engineering (Sep 2016-Jun 2020)

- **Coursework:** financial markets and instruments including equities, fixed income, and derivatives; economics and econometrics; probability theory and statistics; calculus, linear algebra; programming with C; data analysis with R
- **Award:** University First Class Scholarship for outstanding performance in the National College Entrance Exam of China (top 0.16% of 360,000 participants, 2016); Scholarship by Wuhan University for excellent academic achievement (2017, 2018)

### EXPERIENCE

---

#### ESSENCE SECURITIES

Wuhan, China

#### Intern of Investment Banking Department (Nov 2019-Jul 2020)

- Researched on financial products in China, including Exchange Traded Fund (ETF) and Enhanced Index Fund (EIF), and the trend of asset allocation with machine learning
- Conducted due diligence in IPO of 2 firms with partners and gained practical experience of analyzing industry perspective, company performance, stakeholder's relations

#### CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED (CICC)

Remote

#### Part-time Assistant of Investment Banking Department (Jan 2019-Feb 2019)

- Analysed financial products, such as preferred stocks and convertible bonds, including the advantages and disadvantages of vanilla and exotic products
- Identified major companies in the TMT industry listed in the Shanghai and Shenzhen Stock Exchanges and researched the development of the Chinese TMT industry

### PROJECT

---

#### WUHAN UNIVERSITY

Wuhan, China

#### *The Effectiveness of China's A share Market Factors (R)*

- Assessed 17 systematic trading factors common in the U.S. equity market, such as size and P/E ratio, and evaluated their efficiency in the Chinese equity market
- Designed long-short quantitative trading strategies, each of which selects the eligible constituents using a selected trading signal, allocates the exposure in both equal-weighted and market-capitalization-weighted methods, and rebalances on an annually or monthly basis
- Conducted performance statistics for each back test for annualized returns, volatility, and alpha (with risk premiums and linear regression) during pre- and post- financial crisis periods

### COMPUTATIONAL SKILLS/OTHER

---

**Programming Language:** Python, Java, C, R

**Languages:** Mandarin (native), English (fluent)

**Interest:** Aikido (Japanese martial art for 10 years), We Media (15,000 followers on Keep, a trainer app)