JING (KALO) QIAN

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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-Dec 2022)

- ***Coursework:*** time series models (e.g., ARIMA, GARCH, MEM, Kalman filter), machine learning models (e.g., PCA, KNN, LSTM), stochastic calculus (e.g., Ito's lemma), Black-Scholes formula, derivative pricing, Monte Carlo, python programming, FX derivatives

THE OHIO STATE UNIVERSITY Columbus, OH
BS in Mathematics (Aug 2017-May 2021)

- ***Coursework:*** Partial and ordinary differential equations, programming in MATLAB, Java; mathematical induction, linear algebra, design/analysis of algorithms and data structures, SQL
- ***Honors:*** Dean's List for 7 terms; Summa Cum Laude

EXPERIENCE

QUANTIMA LLC New York, NY
Data Analyst / Researcher – Java & MySQL (Jul 2022-Sep 2022)

- Reconciled cryptocurrency data in Google Big Query with OpenSea transactions
- Managed retrieval, storage, and analysis of high frequency cryptocurrency data to derive factor models of highly discontinuous, noisy data sets; used Java and MySQL for data warehousing
- Applied alternative factor analysis techniques, most notably robust clustering as replacement for more commonly used PCA and RMT cleaning, to solve low-data quality

Noah Holdings *(China's first private wealth management firm, with $245B AUM)* Zhejiang, China
Data Analyst Intern –Python (Jun 2021-Jul 2021)

- Classifying financial products with KNNs to identify high-risk portfolios and insurances
- Analyzed financial products (e.g.,stocks, fixed income, and alternative investments) and created reports for manager and sales team to effectively communicate key points to clients

Zhejiang Hailiang Co., Ltd *(Aluminum manufactory company)* Zhejiang, China
Data Analyst Intern – Python & MySQL (May 2020-Jun 2020)

- Built DCF models in collaboration with other interns for company's valuation process in assessing potential aluminum production acquisition targets
- Managed SQL database of accounting vouchers that tracked transactions

PROJECTS

NEW YORK UNIVERSITY New York, NY
Volume Forecast – Python (July 2022-Dec 2022)

- Used machine learning and time series models to predict intraday trading volumes
- Improved forecasting accuracy of an LSTM model by adding features from ARIMA and MEM models

Quantitative Strategy Backtest – python (July 2022-Dec 2022)

- Developed a CTA futures trading strategy based on roll yield and market volatilities
- Implemented a daily ranking system by roll yield to decide on long or short positions
- Used market volatility to adjust daily leverage levels and completed a 10-year back test with a 8.88% annual return, 1.62 Sharpe ratio, and 1.58 Calmar ratio.

THE OHIO STATE UNIVERSITY Columbus, OH
Bookstore Information Management – MySQL (Jan 2021-Apr 2021)

- Developed database to store suppliers' and customers' information, record details of every transaction, and provide descriptions of each product

COMPUTATIONAL SKILLS/OTHER

Programming Languages and Software: Python, Java, MATLAB, SQL
Languages: English (Fluent), Chinese (Native)
Hobbies: Working out, Cantonese songs, Pokemon games