

JINCHEN ZHU

(646) 875-2313 ■ jinchen.zhu@nyu.edu ■ linkedin.com/in/jinchenzhu

EDUCATION

New York University New York, NY

The Courant Institute of Mathematical Sciences

MS in Mathematics in Finance (expected - Dec 2022)

- **Future Coursework:** dynamic programming, risk management, quantitative portfolio theory, machine learning, big data application, derivative pricing, Black-Scholes model, Advanced Portfolio Management, OOP and Data Structure in Java

Central University of Finance and Economics Beijing, China

Bachelor in Applied Mathematics, School of Statistics and Mathematics (Sep 2017 - Jun 2021)

- **Coursework:** calculus, econometrics, time series analysis, ODE and PDE, stochastic process, Itô calculus, CAPM, APT, Fama-French Model
- **Awards:** Excellent Student Cadre in school (top 3% in school)

University of Michigan, Ann Arbor Ann Arbor, Michigan

ICPSR Summer Program in Quantitative Methods of Social Research (Jun 2019 - Aug 2019)

- **Coursework:** Regression Analysis: Linear Models, Game Theory: subgame nash equilibrium

EXPERIENCE

Oriental Fund Management Co., Ltd. (top 20 public funds in China) Beijing, China

Quantitative Research Assistant, Quantitative Investment Division (Oct 2020 - Feb 2021)

- Applied smart-beta models based on risk parity and max diversification, optimized strategy and analyze alpha returns by Fama-French model and the CNE5 Barra model, both in python
- Analyzed factors including “ROCC” performance by virtue of a quantiles test with its long-short portfolio return, max drawdown and Sharpe Ratio, reached 10% extra return over CSI 50
- Researched on innovative factor timing according to the state banking-policy and macroeconomic management, inspired by Mr. Robert Arnott and his “Timing Smart Beta Strategies” paper

China Securities Co., Ltd. Beijing, China

Bond Underwriting Intern, Bond Underwriting Department (May 2020 - Jul 2020)

- Built a logistic regression, as well as a random forest model in a risk management report using R to analyze ST stocks and the possible variables that lead to it, reached the accuracy over 70%
- Reviewed recent financial statements of certain companies, investigated their backgrounds, collected financial data on multiple sources, presented data & information to the clients by reports

PROJECT

Central University of Finance and Economics Beijing, China

National College Student Innovation Competition (finished as top 1 in 20 teams) - **Python**

- Evaluated the algorithm of *KNN, Naive Bayes model, Convolutional Neural Network* based on the criteria of speed and accuracy, coded on the *Mnist* handwritten digital data set via Python
- Introduced the *sklearn* package to implement *Bernoulli Naive Bayes Classification*, used *TensorFlow* to build a *lenet-5 convolutional neural network*, reached an accuracy rate of 92.1%

COMPUTATIONAL SKILLS/OTHER

- **Programming:** Python(NumPy, Pandas, Scikit-Learn, Matplotlib), Java, C++, MATLAB, R
- **Languages:** Chinese (native); English (fluent) **Interests:** post World War II history, basketball