HUA (HANA) JING

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EDUCATION

Expected 12/23 **NEW YORK UNIVERSITY** New York, NY

The Courant Institute of Mathematical Sciences

M.S. in Mathematics in Finance

Coursework: object-oriented programming (Java), regressions & time series, data-driven modeling, portfolio optimization, Black-Scholes, Monte Carlo simulation, stochastic calculus

Expected Coursework: short rate model, fx models, scientific computing, trading energy derivatives, securitized products, dynamic asset pricing

08/18 - 05/22 **UNIVERSITY OF COLORADO, DENVER** Beijing, China/Denver, CO

B.S. in Mathematics, B.A. in Economics, Minor in Data Sciences

- ***Coursework:*** ML, regression, probability, real analysis, ODE, linear algebra, econometrics
- ***Honors/Awards:*** Magna Cum Laude, Dean's List every semester
- ***Joint Program with China Agricultural University***

EXPERIENCE

11/21 - 01/22 **HUATAI SECURITIES** Nanjing, China

Quantitative Research Intern (Python)

- Conducted time series analysis, projected crude oil prices for next quarter by aggregating data (e.g., US Dollar Index, inflation expectation, crude oil production)
- Used Monte Carlo to implement GBM stochastic pricing model and simulated returns of snowball autocallable options after identifying their structure

09/20 - 12/20 **DELOITTE CONSULTING** Beijing, China

Research Assistant (Python and R)

- Used Python to analyze data to inform decisions about entering/expanding into 12 sub-sectors
- Predicted net income of client's parent company for forthcoming 5 years with regression in R

01/20 - 03/20 **SOOCHOW SECURITIES** Beijing, China

Research Intern (Excel)

- Analyzed 50+ communications companies by reviewing development budgets, technology advancement, and potential customers; published report with research results
- Extracted P/E ratios from financial reports; compared fund positions with VLOOKUP

PROJECTS

NEW YORK UNIVERSITY COURANT New York, NY

02/23 - Present **Trading WTI Futures (Excel)**

- Implemented Carry and Momentum Rolling Strategies on WTI Futures; calculated P&L, maximum drawdown, RoD; graphed equity line and drawdowns
- Constructed mini-portfolio; optimized parameters with Solver, achieving higher Sharpe ratio

11/22 - 12/22 **Interest Rate-Equity Option Pricing (Python)**

- Built pricing model for LIBOR-Nikkei-225 hybrid option with Vasicek and Quanto models
- Ran two-factor Monte Carlo; discounted payoff with domestic riskless numeraire to get price

UNIVERSITY OF COLORADO, DENVER Denver, CO

03/22 - 04/22 **Email Spam Classifier with Machine Learning (Python)**

- Preprocessed email text strings using regular expression operations (re); extracted vectorized features; trained SVM for spam classification

02/22 - 05/22 **Computational Accuracy and Efficiency in Solving Partial Differential Equations (Python)**

- Built finite difference and close-formed solutions for heat equations; compared speed and accuracy of numerical calculations with GPU and CPU capabilities; depicted errors by grid size

COMPUTATIONAL SKILLS / OTHER

Technical Skills: Python, Java, R, SQL, LaTeX, Stata, Excel, GIS, Bloomberg
Languages: English (fluent), Mandarin (native)
Other: Undergraduate Development Economics Research Assistant; Volunteer Leader