Jia Yi

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EDUCATION

Peking University, School of Mathematical Science Sep. 2020 - Jul. 2024 (expected)

Bachelor of Science in Statistics; Bachelor of Science in Economics

- **Academics:** Overall GPA: 3.922/4.00; Rank: 6/238 in School of Mathematical Science, 2/50 in Dept. Of Statistics.
- **Mathematics and Statistics Courses:** Mathematical Analysis (Honored), Advanced Algebra (Honored), Probability Theory, Mathematical Statistics, Functions of Real Variables, Abstract Algebra, Ordinary Differential Equations, Applied Stochastic Calculus, Applied Stochastic Processes, Statistical Learning, Statistical Models and Computing Methods
- **Economics and Finance Courses:** Principles of Economics, Special Topics in China Economic Research, Advanced Technology Practice in Quantitative Finance, Game Theory
- **Computer Science Courses:** Introduction to Computation, Data Structure and Algorithm, Data Science with Python, Deep Learning and Reinforcement Learning, Bitcoin and Cryptocurrency Technologies (Coursera)
- **Awards: National Scholarship (top 1%)**, Merit Student, First-class Freshmen Scholarship, First Prize in the 13th Chinese Mathematics Competition, Merit Winner in 2022 Mathematical Contest in Modeling (MCM)

The High School Affiliated to Renmin University of China Sep. 2014 - Jul. 2020

- **Awarded the Gold Medal in 61^{st} International Mathematical Olympiad (IMO) and rank 3^{rd} worldwide.**

Harvard College Jan. 2023 - May. 2023

- *Visiting Undergraduate Student*, **GPA**: 4.0/4.0
- **Courses**: STAT131: Intro to Time Series and Prediction, AM220: Geometric Machine Learning, CS109b: Advanced topic in Data Science, GENED1039: Higher Education: Students, Institutions and Controversies.

INTERNSHIP

Jane Street Jul. 2023 - Sep. 2023

Quantitative Trading Intern

- Predicted Korean ETF return by using volume information, generate useful features.
- Predicted stock density using metadata features.

Citadel Securities Jul. 2022 - Sep. 2022

Quantitative Research Intern in Index Arbitrage Team

- Predicted stock return in various markets based on cross-market information, introduce various new features.
- According to back-testing results, the strategy perform well with significant improvement in various markets.

RESEARCH

Research on China Mutual Fund Market Efficiency Jan. 2022 - Present

Advisor: Prof. Ruixun Zhang, School of Mathematical Science, Peking University

- Apply machine learning models to predict mutual fund return in China market.
- Identify whether mutual fund managers could generate excess returns consistently by statistical tests.

LEADERSHIP & INVOLVEMENTS

PKU Hedge Fund Association (HFA) Sep. 2021 - Present

- Lead the Activities and Trading Dept. from 2021 Autumn and organize various activities.
- President of Hedge Fund Association in 2022-2023.

Lecturer of the national team of the 62^{nd} International Mathematics Olympiad Jul. 2021

- Acted as the lecturer of 2021 Chinese IMO team by giving sessions to train problem-solving skills

SKILLS

Programming: Python (NumPy, Pandas, Scikit-learn, Matplotlib and PyTorch), C++, Linux, LaTeX, Git, html and CSS.
Language: Chinese (native), English (TOEFL iBT: 108, CET-6: 632)
Interests: Sports (badminton, football and basketball), Card Games including Poker and Shuang Sheng, Piano.