

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: 3.94/4.00, Rank: top 1%; Major GPA: 3.96/4.00
- **Mathematics and Statistics Courses:** Mathematical Analysis I, II, III (Honored), Advanced Algebra I, II (Honored), Probability Theory, Mathematical Statistics, Functions of Real Variables, Abstract Algebra, Ordinary Differential Equations, Applied Stochastic Calculus, Applied Stochastic Processes(in-progress), Statistical Learning(in-progress), Statistical Models and Computing Methods(in-progress)
- **Economics and Finance Courses:** Principles of Economics, Special Topics in China Economic Research, Advanced Technology Practice in Quantitative Finance, Game Theory(in-progress)
- **Computer Science Courses:** Introduction to Computation, Data Structure and Algorithm, Data Science with Python, Deep Learning and Reinforcement Learning(in-progress)
- **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 61st International Mathematical Olympiad (IMO) and rank 3rd worldwide.
- Vice President of the Students' Union, Class monitor

INTERNSHIP

Citadel Securities

Jul. 2022 - Sep. 2022

Quantitative Research Intern in Index Arbitrage Team

- Predicted stock return in Asia and Europe markets based on cross-market information using Python.
- Introduce various new features including return-based features and sided volume features in daily horizon.
- According to our back-testing results, this strategy performed well with PnL increasing 20% in Europe and 5-8% in various Asia markets.

RESEARCH

Research on China Mutual Fund Market Efficiency

Jan. 2022 - Present

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

- Apply multi-factor models combined with machine learning models including GBDT, random forest and Neural Nets to predict mutual fund return in China market.
- Identify whether mutual fund managers could generate excess returns consistently by statistical tests.

SELECTED PROJECTS

2022 Mathematical Contest in Modeling (MCM) - Merit Winner

Feb. 2022

- Predicted assets return by various machine learning models based on historical data of gold and bitcoin
- Constructed trading strategy based on predicted return and transaction costs.

LEADERSHIP & INVOLVEMENTS

PKU Hedge Fund Association (HFA), Minister, Quantitative and Trading Department

Sep. 2021 - Present

- Organize various activities including Poker Tournament; hold recruiting sessions
- Lead the development of the WeChat mini-app *HFA community* which currently holds more than 3000 users.

Lecturer of the national team of the 62nd 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, Wind.

Language: Chinese (native), English (TOEFL iBT: 108, CET-6: 632)

Interests: Sports (badminton, football and basketball), Card Games including Poker and Shuang Sheng, Piano