Chengjian (Jason) Jin

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EDUCATION

Cornell University, College of Engineering, Ithaca, NY **Expected December 2022**
Master of Engineering in Financial Engineering, **GPA: 3.83**

Emory University, College of Arts and Sciences, Atlanta, GA **May 2021**
Bachelor of Science in Applied Mathematics & Bachelor of Arts in Computer Science, **GPA: 3.9**

Selected Coursework*:* Statistical Data Mining, Monte Carlo Simulation, Derivative Securities, Portfolio Management, OR Tools for Financial Engineering, Service System Modeling and Design, Data Structure and Algorithms, Linear Optimization, Partial Differential Equations, Probability and Statistics

SKILLS

Skills: Technical: Python, R, Excel, SQL; Language: English (Fluent), Japanese (Intermediate)

EXPERIENCE

Development Intern, *QuantRoad Capital,* Shenzhen, China **Feb. - Jul. 2021**

- Designed, coded, and tested an automated program that organizes trading data, and calculates the dividend and share split from companies to adjust and report daily Profit and Loss (PNL)
- Improved a customizable commodity future back test optimizer program, improved efficiency by approximately 5 times
- Learned and implemented a CTA strategy which gained 50% profit in back test for future trading.

DCM Intern, *China Construction Bank International,* Central, Hong Kong S.A.R. **Jun. - Jul. 2020**

- Developed and utilized a python program that automatically reads and filters out core information from email on newly priced bonds and generate daily market reports, thus improving reporting efficiency by approximately 30%
- Produced weekly reports which summarized major events impacting RMB and USD markets with quantified indices values, made calculation of trending graphs for investment grade bonds and high yield bonds
- Participated in bonds issuance projects, including CCB Singapore branch and Chong Hing Bank etc.; Set up conferences between Joint Global Coordinator and issuers, kept records on due diligence meetings by auditors

Actuary Intern, *Hannover-Re Insurance Company,* Wan Chai, Hong Kong S.A.R. **May - Jul. 2019**

- Computed the Unearned Premium Reserve (UPR) and Incurred But Not Reported (IBNR) amount to evaluate the portion of premium reserved as liability, predicting the claim ratio and company's profit for the year
- Built a model that assessed clients' living and consumption habits to evaluate clients' risks of illness
- Constructed a database to compare the features of critical illness insurance products which contains 100+ diseases from competitors including ChinaLife Insurance and FT Life Insurance company

PROJECTS

Financial Engineering Course Project, *Cornell University*, Ithaca, NY **Aug. - Dec. 2021**

- Constructed a beta neutral portfolio with CAPM model by simulating stock market
- Tested the effect of total number of stocks in the market to the short sell ratio of the beta neutral portfolio
- Investigated the effects of restricting short selling to the return of the portfolio by setting boundaries to the wealth proportionating on each asset

Service System Modeling Course Project, *Cornell University*, Ithaca, NY **Aug. - Dec. 2021**

- Aimed to apply Queuing theory to investigate the profitability of Scalping
- Simulated a queuing system with scalpers inserted with fixed frequency, and investigated the relation between arrival rate, service rate, and willingness to purchase a swap in position to maximize the profits.

League of Legends Esport Analysis Project (team of 3), *Emory University*, Atlanta, GA **Jan. - May 2021**

- Conducted data processing and regression analysis based on S10 pro-games statistics from 4 major regions (LPL, LCK, LCS, LEC) to find the factor contributing the most to win rates
- Using clustering approach, find pro teams for shared patterns among high-win-rate teams