

Jiawen Yan

<https://charlesyan1.github.io>
(646)266-5789 ◊ jiawen.yan@columbia.edu

EDUCATION

Columbia University

Master of Science, Operation Research concentrating on Finance

Aug. 2019 - May. 2020 (Expected)
New York, New York

- Courses: Corporate Finance and Accounting; Financial Risk Management; Optimization and Models, Stochastic Models;

Tsinghua University

Master of Science, Business Analytics

Aug. 2018 - May. 2020 (Expected)
Beijing, China

- Tsinghua-Columbia joint dual master's degree program in Business Analytics (TCMiBA);
- GPA: 3.89/4.00, top 1% among class, completed all required courses and credits in one academic year;
- Relevant courses: Financial Statement Analysis (A); Big Data Analysis (A), Optimization Models (A), Blockchain & Cryptocurrency (A), Business Intelligence (A), Business Analytics (A);

Southwestern University of Finance and Economics

Bachelor of Science, Major in Finance and Economics

Aug. 2014 - Jun. 2018
Chengdu, China

- GPA: 4.2/5.0 (92/100), top 1% and honored "outstanding graduate representative" among class 2014;
- Program was taught in English with concentration on finance and data analysis; relevant coursework: Mathematics Modeling (99/100), Econometrics (97/100), Probability and Statistics (97/100), Behavioral Finance (99/100), Microeconomics (95/100), Corporate Finance (96/100);
- Thesis: *Analysts' Characteristics, Textual Information, and Prediction Accuracy: Evidence from China Financial Market*; designated as outstanding undergraduate thesis by SWUFE;

Texas A&M University

Exchange Student – Sponsored by China Scholarship Council (CSC)

Aug. 2016 - Dec. 2016
College Station, Texas

- GPA: 4.0/4.0, relevant coursework: Money and Banking (A), Economic Forecasting (A), Financial Economics (A), International Trade and Policy (A), Game and Behavior (A);

WORKING PAPERS

- *Face Value: Do Perceived Facial Impression Matter for Sell-side Analysts?*, with Siew Hong Teoh – University of California, Irvine, Lin Peng – Baruch College, CUNY and Yakun Wang – the Chinese University of Hong Kong, Shenzhen; available at https://charlesyan1.github.io/files/research/face_value/paper.pdf
- *Machine Learning Engined Asset Pricing: Evidence from China Financial Market*; advised by Sean Xin Xu – Tsinghua University, and Yakun Wang – the Chinese University of Hong Kong, Shenzhen; available at <https://charlesyan1.github.io/files/research/ML/paper.pdf>;

ACADEMIC RESEARCH EXPERIENCE

New York University

Researcher

Aug. 2019 - Current
New York, U.S.

- Involved in the joint research project between NYU Stern of Business and Alibaba Inc.; used reinforcement learning models to elevate product sales in Taobao Live;
- Prepared a server with JupyterHub, GitLab, and RL environment for teamwork of 10; tested various RL projects and deployed Facebook ReAgent system; and ran pilot studies using real market data;

The Chinese University of Hong Kong

Research Assistant

Sept. 2017 - Aug. 2019
Shenzhen, China

- Wrote Python code to collect profiles of over 3000 sell-side analysts from LinkedIn, extracted three key facial traits from their profile images using psychology models and machine learning techniques; examined the correlation between three facial traits with analysts' relative forecast accuracy and their career outcomes;

- Constructed 91 established firm-level pricing loadings following 47 previous studies using Chinese stock-level data; and 9 sentiment loadings from analyst reports, news and social media by textual mining and sentiment analysis from 2000 to 2018; Compared the performance of 9 machine learning models through model fitness, characteristics of importance and portfolio risk and returns analysis;

New York University
Research Assistant

Dec. 2016 - Apr. 2017
Shanghai, China

- Participated in National Natural Science Project with professor Yakun Wang from NYU Shanghai: The Dissemination of Corporates' Accounting Information: Quality, Channels and Effects;
- Designed Python scripts and programs to massively collect unstructured textual and image data from social media and performed pilot studies;

National Student Research Project: Text Mining and Machine Learning
Project Leader

May. 2016 - May. 2017
Chengdu, China

- Led the Undergraduate Research Project supported by China Ministry of Education with funding 8,000 RMB: Information Content of Listed Firms' Notices
- Trained a Naïve Bayes machine learning classifier by manually labelling sentiment level of 10,000 sentences and achieved 10-folds cross-validation accuracy above 85%; discovered the significant positive relationship between the tone of list firms' notices and their short-window stock returns and long-term asset growth opportunities;

ACADEMIC RESEARCH EXPERIENCE

Digital Assets Research Center in Tsinghua University
Researcher

May. 2019 - Aug. 2019
Beijing, China

- Collaborated the digital asset pricing research project: *Sentiment Value: Does Sentiment Matter for Cryptocurrencies?* with professor Mei Luo of Tsinghua University
- Participated in the research project reviewing the history, working mechanism and future outlook of digital currency Ethereum; helped to complete research report: *Introduction to Ethereum*, with professor Mei Luo of Tsinghua University;

U.S. Undergraduates Mathematical Contest of Modeling (MCM)
Project Leader

Feb. 2016 - Apr. 2016
Chengdu, China

- Outstanding Winner Award (top 0.13%) and Frank Giordano Award for excellent modeling; Invited by Mathematical Association of America to present paper at 2016 MAA annual meeting;
- Modelled space debris distribution using public information from NASA and analyzed corresponding the commercial opportunities of space debris removing using scenario-based cost-benefit process and game theory; available at <http://charlesyan1.github.io/files/research/MCM/42745-paper.pdf>;

AWARDS & SCHOLARSHIPS

- Graduate National Scholarship of China Ministry of Education, top 1% among class Oct. 2019
- Tang Lixin Scholarship, with 10,000 RMB per year until academic graduation, top 0.1% among class Mar. 2017
- Special Award of Guanghua Entrepreneur Competition - 15,000 RMB Dec. 2016
- Outstanding Winner and Frank Giordano Award of 2016 Mathematical Contest in Modeling, top 0.13% Jan. 2016
- National Scholarship of China Ministry of Education, top 0.3% among class Nov. 2015
- SWUFE First-Tier Scholarship for Outstanding Academic Performance (Sept. 2015, Apr. 2016, Oct. 2016, Dec. 2017, Jun. 2018), for Scientific Research (Apr. 2016, Apr. 2017), for Innovation and Entrepreneurship (Mar. 2015, Oct. 2016)

SKILLS & HOBBIES

- CFA Level III Candidate, passed CFA Level I (Jun. 2018) and II (Jun. 2019)
- Proficient user of Stata, Python, L^AT_EX and Ubuntu OS; familiar with R, SAS, Java and SQL;
- Proficient user of WRDS and Thomson One database, especially with I/B/E/S, COMPUSTAT and CRSP;
- Marathon runner, finisher of Beijing (2019), Wenjiang (2018) and Shuangyi (2017) marathons;
- Volunteering: Track Marshal at Formula One USGP in Austin, U.S., Oct. 2016; International Volunteer at Jirrahlinga Koala and Wildlife Sanctuary in Geelong, Australia, Aug. 2015;