# Yuezheng (Lauren) Jiang

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## EDUCATION

**Princeton University**                                                                                                             Princeton, NJ
*Master in Finance*                                                                                                       *09/2019-06/2021(Expected)*
- *Core courses*: Statistical Analysis of Financial Data, Cases in Financial Risk Management, Fixed Income: Model & Application, Computational Finance in C++, Financial Risk and Wealth Management, Portfolio Theory

**University of Wisconsin Madison**                                                                                            Madison, WI
*Bachelor of Science in Applied Math – Actuarial Science; Minor in Japanese*                                      *09/2016-05/2019*
- *Cumulative GPA*: 3.9/4.0; Dean's List for five semesters (2016 fall, 2017 spring and fall, 2018 spring and fall)
- *Core courses*: Stochastic Processes, Analysis, Modern Algebra, Introduction to Data Programming, Linear Algebra and Differential Equations, Actuarial Mathematics, Loss Models, Probability Theory and Statistical Inference

## WORK EXPERIENCE

**Everbright Securities Co., Ltd.**                                                                                            Shanghai, China
*Quantitative Research Intern*                                                                                                  *06/2019-08/2019*
- Constructed Python scripts with a team of 5 interns based on single-factor and multi-factor models for factor evaluation and stock selection in Chinese A-share market
- Conducted independent research on "ESG investing;" used SQL to load and transfer data to back-test the usage of Governance factor in Python – created a composite factor by weighting ten selected sub factors and used long/short equity strategy in order to detect statistical significance of the factor
- Consulted macro research team about sector rotation analysis; analyzed market sector performance in different economic situations in order to provide clients with ideas of sector allocation during each period
- Assisted senior analysts to collect materials and write research reports on selected investment strategies such as P/B-ROE model, enhanced indexing and event-driven analysis

**China Everbright Bank Co., Ltd.**                                                                                            Suzhou, China
*Investment Banking Department Intern*                                                                                          *07/2018-08/2018*
- Analyzed the process and impact of previous securitization projects accomplished by China Everbright Group and summarized in a PPT for future presentation
- Participated in a securitization project for the Mudu district cemetery owned by the local government (a stable income of $29M each year); assisted in holding meetings with the governors to discuss the details of this plan
- Organized training sessions about REITs and presented to the team and internal stakeholders

## PROJECTS & ACTIVITIES

**Analytics in Finance Projects**                                                                                           New York (remote)
*Shadowing: Actuarial Consulting*                                                                                               *08/2020-08/2020*
- Conducted fund mapping analysis to link separate account funds to market indices for projection purposes
- Constructed Guaranteed Minimum Accumulation Benefit liability model for Variable Annuities products
- Performed analytics to identify sources of earnings for Fixed Annuity products to improve profitability

**University of Wisconsin-Madison**                                                                                            Madison, WI
*Math Tutor in Housing System*                                                                                                  *09/2017-05/2019*
- Offered drop-in advising sessions for undergraduate students 5 hours per week to address students' academic questions from various math classes, ranging from basic algebra to calculus III
- Collaborated with other tutors to conduct resume-scanning and interviews for hiring new tutors

## SKILLS & CERTIFICATES

- **Certificates**: Society of Actuaries exams P, FM, IFM, LTAM passed; Securities Qualification Certificate of Securities Association of China; Japanese Language Proficiency Test N2
- **Programming and Software**: Python (pandas, numpy, matplotlib etc.), R, SQL, C++, MS Office (VBA)
- **Languages**: Mandarin (Native), Japanese (1st prize in the Consulate-General's 33rd Annual Japanese Language Speech Contest; 1st place in 16th and 15th UW Madison Japanese Speech Contest)
- **Interest**: Rubik's cube, vocal music, poker games, swimming, cooking