JINGTING (EMILY) XU

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EDUCATION

Princeton University **Princeton, NJ**
Master in Finance, pursuing Graduate Certificate in Machine Learning Sept 2020 – Jun 2022 (expected)
- Anticipated Coursework: Asset Pricing, Statistical Analysis of Financial Data, Fixed Income Models and Applications, Statistical Theory and Methods, Financial Risk and Wealth Management, etc.

Peking University **Beijing, China**
Bachelor's Degree, Major in Finance, Minor in Entrepreneurship Sept 2016 – Jul 2020
- **GPA: 3.9/4.0 (rank 1/60)**
- Awards: National Scholarship (top 1%), Graduation with Honors, Top Merit Student of Peking University, Fengqi Scholarship for contribution in Finance, Leo Kaiyuan Scholarship, Hongru Scholarship
- Coursework: Machine Learning, Financial Time Series Analysis, Econometrics, Probability, Statistics, Data Structure and Algorithm, Numerical Methods, Financial Accounting, Financial Derivatives

University of California, Los Angeles **Los Angeles, CA**
Exchange Student Sept 2018 – Dec 2018
- **GPA: 4.0/4.0 (received A+ in all courses)**
- Coursework: Stochastic Processes, Programming with R, Financial Statements Analysis, Money and Banking

WORK EXPERIENCE

WorldQuant **Beijing, China**
Quantitative Research Analyst Intern Sept 2019 – Aug 2020
- Initiated an accruals related equity alpha trading strategy in Python. The strategy achieved superior excess return and low maximum drawdown in U.S. equity market in backtesting.
- Applied accounting and statistical analysis to design the earnings quality score based on tax data of NYSE and Nasdaq companies. Discovered significant alpha signal from the earnings quality score.
- Backtested the market response of SEC comment letters in the U.S. and Exchange inquiry letters in China. Developed regulatory event driven trading strategy in Python.
- Automated alpha signal data generation process in Python for the accruals model and tax model.
- Advised long-short equity portfolio management based on the above alpha research results.

Industrial Securities **Shanghai, China**
Quantitative Research Intern, Financial Engineering Department Jul 2019 – Aug 2019
- Built a macroeconomic dashboard in Python for asset allocation over 6 to 18 months. Discovered significant correlation between macro factors and return of cross asset long short portfolios in Chinese market.
- Read extensive papers about the multifactor model, and reproduced empirical tests in Python.

JoinQuant Investment **Beijing, China**
Quantitative Research Intern Jan 2019 – May 2019
- Developed a financial fraud screening model in Python to detect potential fraudulent companies.
- Constructed a database of regulatory inquiry letters to test and enhance the financial fraud screening model.

GL Capital **Beijing, China**
Assistant Investment Analyst Jul 2018 – Aug 2018
- Analyzed financial statements of listed pharmaceutical companies and built valuation models.

RESEARCH EXPERIENCE

Parametric Estimations of Stochastic Volatility Models **Beijing, China**
Advisor: Professor Chenxu Li, Guanghua School of Management, Peking University Mar 2019 – Oct 2019
- Calibrated Heston model by observed shape characteristics of implied volatility surface. Designed Monto Carlo simulations in MATLAB and C++ to analyze the sensitivity of estimation performance to data quality.

LEADERSHIP & ACTIVITIES

China Datathon Competition, Top 2 Team out of 24 **Beijing, China**
- Applied time series model in Python to study Brexit's impact on British labor market in one day. Dec 2019

Financial Investment Association, Committee Cochair **Beijing, China**
- Organized seminars and competitions about quantitative finance research. Mar 2017 – Jun 2020

Investigation on Poverty Alleviation, Volunteer **Shangluo, China**
- Assessed the outcomes of various poverty alleviation policies by interviews with locals. Jun 2017 – Jul 2017

SKILLS & INTERESTS

Technical: Python, C++, MATLAB, R, Stata | Bloomberg, Wind | Microsoft Office
Language: Mandarin (Native), Italian (Introductory), Japanese (Introductory)
Interests: Traveling, Badminton, Yoga, Piano, Sudoku