

# JIE HOU

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## EDUCATION

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| University of California Los Angeles, Master of Quantitative Economics | Los Angeles, CA, Expected June 2024 |
| Central University of Finance and Economics, Finance                   | Beijing, CN, June 2022              |

## PROFESSIONAL EXPERIENCE

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| <b>Sinosafe Insurance Asset Management, Quantitative Strategy Research Intern</b>  | <b>May 2022-Sep 2022</b> |
| <ul style="list-style-type: none"><li>Evaluate abnormal factors, and use Python and SQL to calculate factors and back test. Using this factor to select stocks can obtain excess returns in Chinese stock market.</li><li>Data comparison and cleaning, using Python and SQL to check the differences between data from different data sources and sort out clean data.</li></ul>  |                          |
| <b>Northeast Securities, Stock Research Intern</b>   | <b>Aug 2021-Nov 2021</b> |
| <ul style="list-style-type: none"><li>Complete Haier's in-depth report on the company's historical development, sort out Haier's historical development by querying and sorting out public information (news, company announcements), and explain the causes of abnormal fluctuations in historical stock prices.</li><li>Complete the in-depth report of Roborock on the products of washing machine, complete the research on the technological development path of washing machine products by querying and sorting out public information (news, company announcements), and sort out the product details of each company.</li></ul> |                          |
| <b>Huitianfu Fund Management, Data Processing Intern</b>   | <b>Dec 2020-Mar 2021</b> |
| <ul style="list-style-type: none"><li>Make statistics on the changes of fund net value within the day, obtain public information through Python (Web Scraping, PyQt5) to calculate the fund net value and visualize the result, and use these data to help clients to take profits and stop losses.</li><li>Handle the daily trading data of the fund, use Excel (VLOOKUP, VBA) to handle the daily sales data of the fund, and report the results.</li></ul>  |                          |

## PROJECTS

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| <b>University of California Los Angeles, MQE Quant Lab Research</b>  | <b>Los Angeles, CA, Expected June 2024</b> |
| <ul style="list-style-type: none"><li>Forecast the gold price, by analyzing the market's attention to the gold price, investor sentiment and other indicators, the gold price is predicted, and the trading strategy is generated. This research is still in progress.</li><li>To forecast the Federal Funds Rate, based on Tylor Rule, inflation rate and unemployment rate data are used to forecast the rise and fall of future Federal Funds Rate by VAR, SVM and other methods. In the back test, the prediction performance is good, and the accuracy rate is over 80%.</li><li>Website: <a href="#">MQE Quant Lab</a></li></ul> |  |
| <b>Research on Quantitative Trading Strategy</b>   | <b>Beijing, CN, Nov 2021-May 2022</b>      |
| <ul style="list-style-type: none"><li>Construct a quantitative trading strategy, using SVM, LSTM and LASSO methods on the futures of CSI 300, CSI 500 and SSE 50 respectively to generate a trading strategy, the strategy can beat the return of benchmark index in the back test.</li></ul>  |  |

## CLUBS

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| <b>JD.com Central University of Finance and Economics Club (CEO)</b> | <b>Jan 2020-Sep 2020</b> |
| <b>Central University of Finance and Economics Debate Team</b>       | <b>Sep 2019-Jun 2020</b> |
| <b>Student Union of Chinese Academy of Finance and Development</b>   | <b>Sep 2018-Jun 2019</b> |

## SKILLS

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| <ul style="list-style-type: none"><li>Computer Skills: Python, SQL, Web Scraping, R, Stata, Wind, MS Office</li><li>Language: Chinese, English</li></ul> |
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