Jian Wang

jw2018jobs@gmail.com
(+1) 850-443-5826
https://wangjian790.github.io/jianwang.github.io/
https://github.com/wangjian790/
https://www.linkedin.com/in/jian-wang-9b476617/

C++
Java
Python
Linux
Latex
Matlab

Strength and objective:

Financial math Ph.D. with three years quantitative and research working experience in insurance and securities companies. Strong C++, Java and Python skills. Proficient in machine learning, mathematics, and programming. Currently seeking quantitative jobs in sell-side companies.

Education

FLORIDA STATE UNIVERSITY, Tallahassee, FL, USA — 2011 -- 2017
Ph.D. in financial mathematics
Thesis: *Ensemble methods for capturing dynamics of limit order books*
Advisor: *Dr.Jinfeng Zhang (Statistics) and Dr. Giray Ökten(Financial mathematics)*

FLORIDA STATE UNIVERSITY, Tallahassee, FL, USA — 2009 -- 2011
Master of financial mathematics, GPA : 3.6/4.0

Shanghai University, joint training master with Fudan-AIA actuarial center, Shanghai, China — 1998 -- 2005
Bachelor and Master in mathematics, GPA : 3.4/4.0

Experience

EVERBRIGHT SECURITIES CO., LTD. Shanghai, China — 06/2013 -- 09/2013
Fixed Income Summer Intern, Manager: Yan Wei Gao

- Position analysis for US treasury futures via the data from CFTC website, analyze the trading strategy for PIMCO. Seeking arbitrage opportunities for US Treasury futures. Co-Wrote and provided a research report to buy-side companies.

REWARD HEALTH INSURANCE CO., LTD., Shanghai, China — 07/2008 -- 05/2009
Quantitative associate, Manager: Wei Wei

- Developed the premiums for life insurance product by EXCEL and VBA. Conducted sensitivity test and scenario test of the profit of insurance products. Defined the commission rate and expense rate.

SINO-LIFE INSURANCE CO., LTD., Shanghai, China — 07/2005 -- 07/2008
Quantitative analyst, Manager: Xiuwen Wang

- Defined the commission rates and appropriate budgets for insurance products based on the ROI, ROC, and profit margin. Conducted profit test, sensitivity test and scenario test to ensure the product feasibility in the market. Calculated the premium, reserve and cash value for insurance products based on benefit-contribution-parity principle.

Research

- Albert Steppi, Jinchan Qu, Jie Hao, **Jian Wang**. Mining protein interactions affected by mutations using a NLP based machine learning approach. *The six Biocreative text mining workshop*, 2017(accepted).
- **Jian Wang**, Jinfeng Zhang and Giray Ökten. Ensemble methods for capturing dynamics of limit order books. *Florida University Ph.D. dissertation thesis(accepted) and Journal of High Frequency(submitted)* 2017.
- Yuchu Lu, Qian Wang, **Jian Wang**. A risk analysis model in medical insurance. *The 8th Annual Conference paper* 2004

Skills

- **Computer:** More than 4 years C++(Class, Inheritance, Polymorphism, Template, STL, etc) and python(Numpy, Pandas, Sklearn, Tensorflow, etc) programming experience in research, proficient in java, R, algorithm, and data structures. Projects experience with Linear regression, Logistic regression, Boosting methods and Deep neural networks. Projects experience with Big Data/Hadoop MapReduce and Spark system.
- **Mathematics:** Linear regression, Generalized linear model, Measure and Integral, Distribution theory, Statistical inference, Convexity optimization, Stochastic calculus, Linear algebra and matrix computations.

Certificates

Deep learning.ai certificate(four courses); Machine learning certificate(four courses); Lynda Become a C++ Developer certificate. Passed the Exam P, MFE, MLC, FM, C, VEE, Interim assessment of society of actuaries.