Jian **Wang**

Financial Math Ph.D. with solid statistical and programming skills. Three years quantitative working experience and currently seeking quantitative jobs

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Experience

Jinfeng Zhang statistical research lab *Florida , USA*

Research assistant *September 2018 - Present*

- Retrieved relevant articles of protein-protein interaction (PPI) from BioGrid database via python language.
- Built deep convolutional neural network to determine which sentences contain information of PPI and aim to find new interactive protein pairs

EverBright Securities Co., Ltd. *Shanghai, China*

Fixed income summer intern *May 2013 - September 2013*

- Position analysis for US treasury futures via the data from CFTC website, analyze the trading strategy for PIMCO
- Calculated theoretical US treasury futures prices and compare them with the real prices to find the arbitrage opportunities

Reward Health Insurance Co., Ltd. *Shanghai, China*

Quantitative associate *July 2008 - May 2009*

- Developed the premiums for disability income product, long-term care product and universal life product by EXCEL and VBA
- Conducted sensitivity test and scenario test of the profit of insurance products

Sino-Life insurance Co., Ltd. *Shanghai, China*

Quantitative analyst *July 2005 - July 2008*

- 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

Education

Florida State University *Tallahassee, FL*

Master and Ph.D. in Financial mathematics, Cumulative GPA: 3.6/4.0 *September 2009 - August 2017*

- Thesis: Ensemble methods for capturing dynamics of limit order books
- Advisor: Dr.Jinfeng Zhang (Statistics) and Dr. Giray Ökten (Financial mathematics)

Shanghai University and joint training with Fudan-AIA actuarial center *Shanghai, China*

Bachelor and Master in mathematics, Cumulative GPA: 3.4/4.0 *September 1998 - August 2005*

- Thesis: A risk analysis model in medical insurance
- Advisor: Professor YuChu Lu

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 (published)*, 2017
- 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 Asia-Pacific risk and insurance Conference paper* 2004

Languages & Skills

Programming	Java, C++, Python, SAS, Javascript, Matlab, Visual Basic Application, R, HTML, CSS, OOP, STL, Design Pattern, Unit Test
Mathematics	Measure and Integrity, Probability and Statistics, Stochastic calculus, ODE, PDE, Linear algebra and matrix computations
Machine Learning	Generalized linear model, Linear regression, Logistic regression, Boosting methods and Deep neural networks
Database	relational databases (Oracle, MySQL) and NoSQL databases (MongoDB)
Big data	Hadoop MapReduce and Spark system
Markup	HTML, XML, Markdown, LaTeX
Languages & status	Chinese (native), English (fluent), OPT visa
others	Linux, Windows, Latex, Office, Jupyter notebook, GitKraken, Bloomberg system

Certificates

- Deep learning.ai certificate (four courses); Machine learning certificate (four courses); Lynda C++ Essential Training certifi- cate; Lynda Become a C++ Developer certificate