JIAN WANG

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C++
Java
Python
Linux
Latex

STRENGTH AND OBJECTIVE:

Three years quantitative and financial working experience. Strong C++, Java, Python skills. Proficient in regression, machine learning, financial math and programming. Financial math Ph.D. and currently seeking quantitative jobs in financial 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 in 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

EVERYBRIGHT 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. 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 07/2008 -- 05/2009
Quantitative associate, Manager: Wei Wei

- 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. 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, excellent in Java, Latex, familiar with Bloomberg system, proficient in R, algorithm analysis, 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 Integrity, Probability and Statistics, Stochastic calculus, Ordinary differential equation, Partial differential equation, Linear algebra and matrix computations, complex analysis.

CERTIFICATES

Deep learning.ai certificate(three courses); Machine learning certificate(four courses); Lynda C++ Essential Training certification; Lynda Become a C++ Developer certificate.