JIANING GUO

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EDUCATION

Cornell University, College of Engineering, Ithaca, NY
Master of Engineering in Financial Engineering, **GPA: 3.9** **Expected December 2023**

The Chinese University of Hong Kong, Shenzhen, China
Bachelor of Financial Engineering **GPA: 3.8** **June 2022**
Honors: Dean's List (2018-2022)

Selected Coursework: Statistics, Ordinary Differential Equations, Time Series, Optimization, CS: Programming Methodology, Mathematical Modelling, Data Analytics & Decision Making, Microeconomics

SKILLS

Technical: Python, R, Julia, MATLAB, Stata, SQL, C++, HTML,Vue, Javascript

EXPERIENCE

Quantitative Research Intern, *QuantRoad Asset Management Co., Ltd.,* Shenzhen, CN **June to Dec. 2021**

- Developed and managed database with Python and PostgreSQL, and completed 41 Python scripts
- Ticked data from various Exchange platforms; collected end-of-date data with Wind or Bloomberg; climbed down the daily rate into CSV files; and performed data quality checks and optimization.
- Realized 20 CTA strategies, including Aigo and Webstock and one industry rotation strategy based on alpha; added industry factors and reproduced the strategy with Julia
- Developed Transformer +ViT model Framework with Deep Learning; completed the Transformer model encoder layer, decoder layer, self-attention layer, and linear transformation layer code framework

Quantitative Analyst Intern in Asset Management, *CICC Wealth Management,* Shenzhen, CN **Sep. to Dec. 2020**

- Worked on a Fund of Funds (FOF) product, including fund investment plan, arranging trading date and fund transfer
- Used Excel VLOOKUP function, PivotTable, and other functions for data processing; calculated the amount of funds transferred between the two accounts, and calculated the income of each sub-fund within a certain time frame
- Performed fund analysis based on the net value of the fund, and calculated the net income of all fund portfolios
- Developed two Python programs to automatically fill in the fund investment plan notice, arrange trading date instructions, generate Word and Excel files, and automatically download attachments from Outlook mailbox

Quantitative Analyst Intern in Bond Financing, *VANHO Securities (Shandong),* Jinan, CN **July to Aug. 2020**

- Performed analysis on bond portfolios adjustment in response to benchmark changes and market price movements
- Monitored portfolio positions; analyzed portfolio performance based on risk exposures and key market change

Quantitative Developer Intern, *Shenzhen Big Data Research Institute*, Shenzhen, CN **Jan. to June 2020**

- Completed the back-end development of Django framework for the school website to monitor CCTV server hard drive and CPU memory, automatically send early warning emails, upload files to database, etc.
- Completed the Vue front-end development for monitoring memory and uploading files as well as UI design
- Performed automated tests on the two websites using Python unit test modules

PROJECTS

Quantitative Analysis of Government Project Investment, *CUHK, Shenzhen, China* **Jan. to May 2021**

- Performed quantitative evaluation of existing projects with SQL, R, and Python to achieve continuous tracking; provided reference indicators for project evaluation in advance, and improved the accuracy of fund investment
- Investigated the effects of multiple factors on capital utilization efficiency with regression models

ACTIVITIES/INTERESTS

Co-Founder and Finance Director, Economics Association, *CUHK Shenzhen* **Jan. 2019 to June 2021**