胡锦致

(*Jerry Hu*)

English version follows (direct me there)

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教育背景

数学本科 <div align="right">2021 年 9 月–2025 年 8 月 (预计)</div>

滑铁卢大学 (University of Waterloo) <div align="right">安大略省, 加拿大</div>

-计算数学专业 (Computational Mathematics)

-组合优化辅修 (Combinatoric and Optimization Minor)

-经济辅修 (Economics Minor)

目前在读大四下学期，GPA 86.95/100 (优秀)。
在八个 full-term 学期中获得七次学期优异成绩。

技能

编程语言： Python (Pandas 及数据处理, API 运用, 线性/非线性优化, 及基础编程), R (数据分析和 Stochastic processing), C (基础编程), Bash (基础运用), Matlab (线性/非线性优化, 及基础矩阵分析)

专业技能： 统计和概率论, 非线性优化, SQL, PyTorch, PySpark, 运筹学模型 (OR optimization model), 组合 (Combinatorics), 随机过程 (Stochastic process), 布朗运动 (Brownian motion), 伊藤微积分 (Itô calculus)，Black-Scholes 公式, 随机微分方程 (Stochastic differential equation), 商业金融基础 (利率和债, β, IPO 基础, Call/Put 期权), 统计模型对金融市场模拟, 方差缩减方法 (Variance reduction techniques)。

OS: Linux (熟悉 Ubuntu, Raspberry Pi 系统), Windows, 及 MacOS。

网站管理与维护： 了解 HTML, 了解 ftp 等条款。

其他技能： 熟练使用 Microsoft Office, LaTeX, 可在 Microsoft Office 和 LaTeX 中熟练打出数学公式, 及英语能力 (具备 4 年加拿大英语区生活经历)。

实习经历

兴业证券金融工程组 (上海) <div align="right">2023 年 6 月–2023 年 7 月</div>
该团队获得 2023 年 "新财富" 行业排名第一。

-学习并翻译了海外量化学术期刊优秀论文；

-搜集并整理了有关张量在金融工程中的运用，协助张量在因子选股中的研究；

-通过分位数组合及修改特征择时 CT 指标，论证基金卖出能力的重要性，产出《基金买入和卖出能力的启示在 A 股上的实证》。
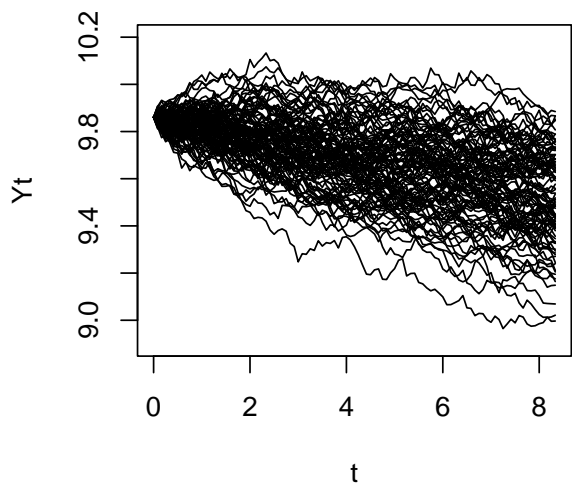
特长及爱好

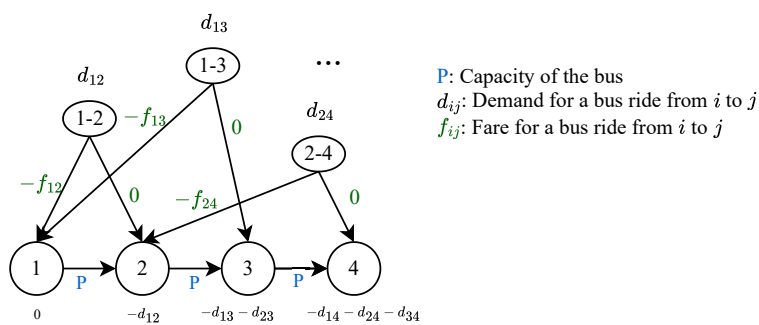爱好音乐、摄影、美食，对中国历史和文化有浓厚兴趣

具有较强信息收集能力，不拖延，能高效完成任务
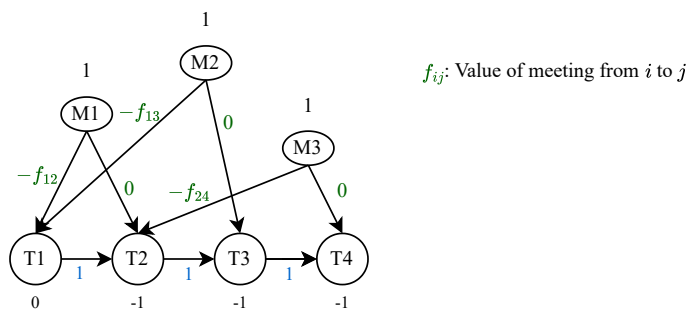
公共交通（公交迷，熟悉了解武汉与上海公交、地铁线路的已建/在建等相关信息）

项目

统计模型对金融市场预测

从公交车售票模型到会议规划

P: Capacity of the bus
d_{ij}: Demand for a bus ride from i to j
f_{ij}: Fare for a bus ride from i to j

f_{ij}: Value of meeting from i to j

时间序列分析

注: (r) 代表右侧 y-轴

Time–series decomposition on CSI300
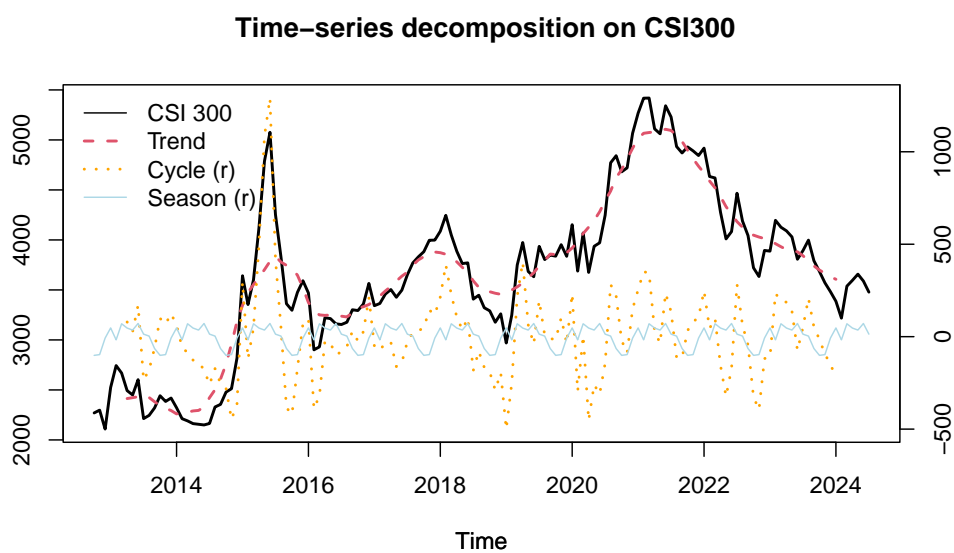
我的"画像":

获取更多项目, 请访问我的 ⓪ **GitHub**

或我的 Ⓖ **gitee**

版本检测

Tentative Version 非最终版

Hu, Jinzhi

(*Jerry Hu, Hú Jǐnzhì*)
中文版本在前 (点此前往)

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hu.jinzhi@outlook.com

EDUCATION

Bachelor of Mathematics   September, 2021–August, 2025 (estimated)

University of Waterloo   Ontario, Canada

- Computational Mathematics Major

- Combinatorics and Optimization Minor

- Economics Minor

Currently in the 4B term with a cumulative GPA of 86.95/100 (excellent standing).
With six term distinctions out of seven full-time terms.

SKILLS

Programming languages: `Python` (`Pandas` and data processing, API use, linear/nonlinear optimization, and basic programming), `R` (data analysis, and Stochastic processing), `C` (basic programming), `Bash` (basic usage), MATLAB (linear/nonlinear optimization, and basic analysis on matrix)

Technical skills: Statistics and probability, Non-linear optimization, SQL, PyTorch, PySpark, Operations research models (OR-models), Combinatorics, Stochastic process, Brownian motion, Itô calculus, Black-Scholes equations, Stochastic differential equations, Business finance basics (Interest and debt, β, IPO, Call/Put options), Simulations on financial markets using statical models, Variance reduction techniques.

OS: Linux (familiar with `Ubuntu`, Raspberry Pi OS distros), Windows, and MacOS.

Hosting: Working knowledge on HTML, and protocols like ftp.

Other Skills: Microsoft Office, LaTeX. Proficient in Mathematical typing on Microsoft Word and LaTeX.

INTERNSHIP

Financial Engineering group, Industrial Securities   June, 2023–July, 2023
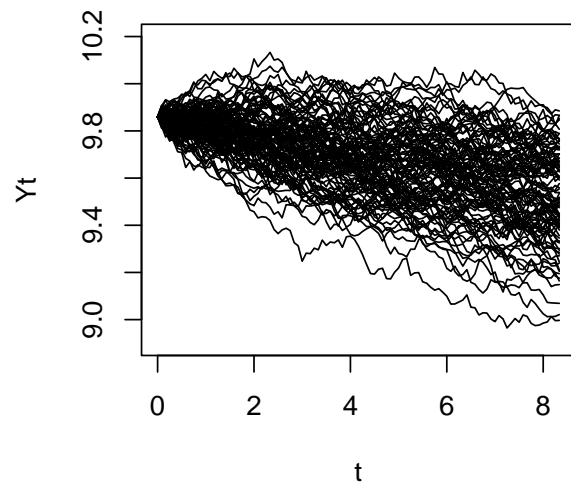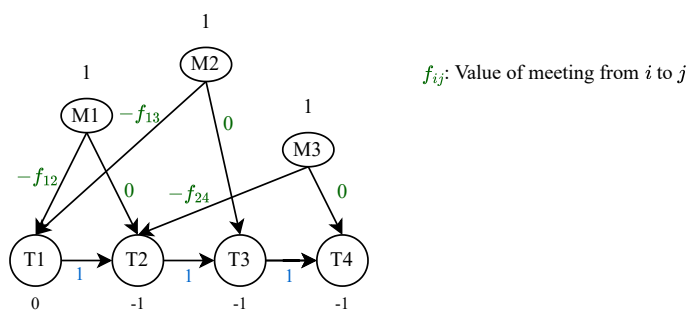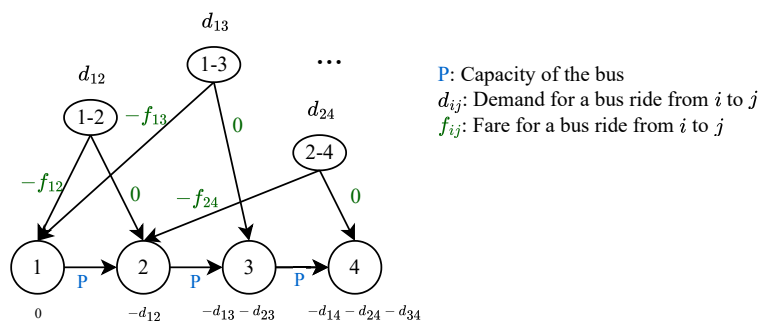**(兴业证券金融工程组)**   Shanghai

The first ranked team of the industry on 2023 *New Fortune* rankings.

Projects
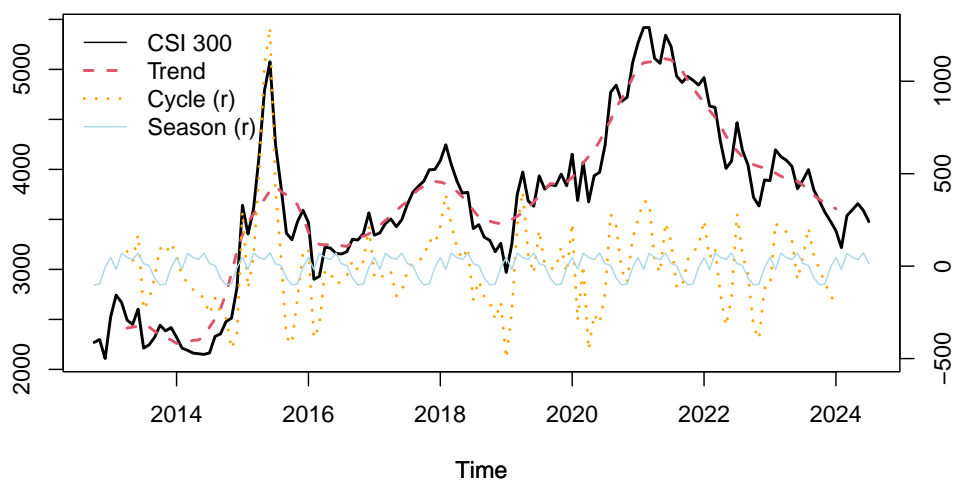
Forecasting the financial market with statistical model

From Bus ticketing optimization model to meeting scheduling

P: Capacity of the bus
d_{ij}: Demand for a bus ride from i to j
f_{ij}: Fare for a bus ride from i to j

f_{ij}: Value of meeting from i to j

Time-series decomposition

Please note: (r) means right y-axis

Time−series decomposition on CSI300

My "Portrait" in the Computational World :

For more projects, please visit my **GitHub**

Version Check

Tentative Version 非最终版