

# Jiran Ou

LinkedIn: <https://www.linkedin.com/in/jiran-ou-262409247/>

Email: [jiran1999@ucla.edu](mailto:jiran1999@ucla.edu)

Phone: (213)-782-6758

## EDUCATION

### University of California, Los Angeles

- *Master of applied statistics and data science;*

Los Angeles, CA  
2023.9 - Present

## EXPERIENCE

### China Minsheng Bank Corp., Ltd

Data Analyst

Nanjing, CN  
July 2020 - September 2020

- Presented data analytics and recommendations to medical company;
- Developed functional and technical specifications and analysis report;
- Assisted with generating monthly metric status report;
- Completed various data collection and data mining activities from primary and secondary data sources.

### Lu Pu Investment

Intern, Data Engineer, Security Financing Department

Shanghai, CN  
June 2021 - September 2021

- Calculated historical mean of turnover, spread, rolling volatility, Sharpe ratio, Sortino Ratio, MAR to classify 70 ETFs and selected the ETF with best liquidity for strategies from each section.
- Reconstructed back -testing framework for running arguments parallelly; Modified three commodity future strategies(KDJ,risk parity, GS money strength)to accomodate requirements of trading ETFs.
- Designed UIs to lively watch market indicators and generate trend&volatility graphs for traders.
- Designed a risk monitoring system for announcements of listed companies via NLP techniques and ensemble modeling based on SVM and random forest; Successfully detected short-term negative events with 76% f-score

### Shanghai PuFa International Economic Development Institute

Assistant Researcher

Shanghai, CN  
June 2022 - August 2022

- Assisted team manager to analyze economic situations among different periods in Chinese history
- Collected accurate historical economic data and made relevant reports with the support of the state economic department
- Analyzed statistical trend on two world financial crises (1929-1935 and 2008-2010), including causes and effects, governmental decision, and consequences of domestic inflation in 2009
- Proposed the approach to improve income equilibrium index with Monte Carlo model and detailed solutions for Chinese domestic fiscal policy in next 5-10 years and potential challenges ahead

## PROJECTS

### Economic Experimental Design: An Experimental Investigation of Tariff

Team Leader

- Worked on a team to select Sino-US tariffs as motivation and learn how to design scientific experiment
- Designed experiment, collected and transferred massive data into charts and graphs, made regression testing
- by STATA, calculate means, median and confidence intervals
- Made demand curves and calculated the equilibrium price and quantity, the producer and consumer surplus
- Used game theory, economic modeling and computer techniques to deduce and visualize the results

## SKILLS SUMMARY

- Languages: **Python, R, SQL, STATA**
- English skill: **GRE score 334**
- CFA level 1 examination(pass)

## HONORS AND AWARDS

- American Mathematics Competitions(Top 1%) - May, 2017