

cj455@cornell.edu

Chenghao (Kelvin) Jiang

<https://www.linkedin.com/in/kelvinj/>

cell: 217-819-6088

EDUCATION

Cornell University, College of Engineering, Ithaca, NY
Master of Engineering in Financial Engineering, GPA: 4.0

December 2024

University of Illinois at Urbana-Champaign, Champaign, IL
Bachelor of Science in Finance, Minor in Statistics, **Highest Honors**
Bachelor of Arts in Economics, **Magna Cum Laude with Distinction in Economics**, GPA: 3.98

May 2023

COURSES

Machine Learning | Portfolio Optimization | Monte Carlo Simulation | Derivatives Securities | Fixed Income Securities and Interest Rate Options | Quantitative Methods of Financial Risk Management | Portfolio Management | Equity Research

RELEVANT EXPERIENCE

Research Consultant, *WorldQuant, LLC*, (Part Time) **Dec. 2023 to Present**

- Screened alpha groups by correlation and other performance metrics to reconstruct over 60 new alphas using various weighting methods to ensure all alphas achieved a Sharpe ratio of 2.5 or higher within a 10-year back-test interval

2023 International Quant Championship, *WorldQuant, LLC, Remote*

May 2023 to Oct. 2023

US National Champion & Global Finalist

- Conducted research and implemented multiple quantitative strategies, including the Fama-French five-factor model, momentum strategy, mean reversion, value strategy, and event-driven approaches to develop over 70 alpha models for the US and Chinese markets, achieving outstanding results, including a Sharpe ratio of 3.18 and a return of 16.09%

2023 Global Trading Challenge, *Bloomberg L.P., Remote*

Oct. 2023 to Nov. 2023

Global Top 8%

- Implemented a top-down approach to analyze macro market conditions and complete market/industry/financial analysis to identify companies' competitiveness and catalyst to drive the performance, achieving 9% return over 4 weeks

Quant Researcher Intern, *China Security Co., Ltd.*, Remote

July 2022 to Aug. 2022

- Utilized Python to analyze Chinese market data and conduct empirical research on tactical asset allocation strategies based on economic cycles, covering the entire process from data collection to backtest verification
- Achieved outstanding results using the Black-Litterman model to optimize investment portfolios, attaining an annualized rate of return of 12% and a Sharpe ratio of 1.50

PROJECTS

Equity Research and Analysis, *Cornell University*, Ithaca, NY

Jan. 2024 to Present

- Conducted thorough fundamental analysis of small-cap biopharmaceutical companies, including detailed research on R&D pipelines and development of success rate weighted DCF valuation models
- Utilized time series analysis, linear regression models, and comparable company valuation methods to evaluate stock performances and provide investment recommendations, supporting portfolio optimization efforts for the Cayuga Fund

Callable Convertible Bond Pricing, *Cornell University*, Ithaca, NY

Sep. 2023 to Dec. 2023

- Employed VBA to generate multi-step binary trees of stock prices to evaluate callable convertible bonds' prices
- Utilized the Heath-Jarrow-Morton (HJM) model to forecast random fluctuations in future interest rates within a no-arbitrage framework and incorporated company credit ratings and market interest rate changes to accurately price callable convertible bonds, ensuring market price deviation within a controlled range of 3%-5%

Portfolio Management, *University of Illinois*, Champaign, IL

Aug. 2022 to May 2023

- Utilized R to develop machine learning models (including linear regression, random forest, SVM) to predict inflation rates and economic growth trends in the US, identifying key economic cycle turning points and potential industries
- Built DCF and comparable companies valuation models to assess company values, and applied scenario analysis and Monte Carlo simulations to evaluate stock and portfolio performance under various market conditions, optimizing portfolio weights for optimal risk-adjusted returns

SKILLS & CERTIFICATES

Technical: Python, R, VBA, Excel, PowerPoint, Tableau, Capital IQ, Bloomberg, Microsoft Office