江敏祺

RESEARCH KEYWORDS	❏ **Anomaly Detection** ❏ Automated Machine Learning ❏ Natural Language Processing	❏ **Quantitative Investment** ❏ Time-series Forecasting ❏ Ensemble Learning

CONTACT INFORMATION

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⚙ github.com/Minqi824 ⭐500+ Stars
in linkedin.com/in/minqi-jiang-7b8370186/
⌂ Minqi Jiang's Homepage
G Google Scholar 🔢 104 Citations

信息管理与工程学院
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上海市杨浦区
中国, 200433
上海财经大学

BIOGRAPHY

In June 2024, I will finish my Ph.D. in four years at Shanghai University of Finance and Economics (SUFE). My research interests and job orientations mainly focus on: i) **Reducing Risks**, involving anomaly (e.g., abnormal credit card/stock transactions) detection for tabular or time-series data modality in financial scenarios. ii) **Improving Returns**, involving imbalanced learning and automated machine learning techniques to capture abnormal returns, or leveraging NLP techniques to enrich (unstructured) data sources.

OPEN-SOURCE HIGHLIGHTS

⚙ Minqi824

I am a major contributor to several open-source projects, including ADBench (Anomaly Detection Benchmark, ⭐498 Stars), HC3 (Human ChatGPT Comparison Corpus, ⭐418 Stars), and WSAD (A Collection of Resources for Weakly-supervised Anomaly Detection, ⭐19 Stars).

EDUCATION

管理科学工程博士   Sep. 2020 - Jun. 2024
上海财经大学   上海, 中国
信息管理与工程学院
- **Affiliation**: SUFE AI Lab
- **Mentors and Collaborators**: SUFE: 韩松乔副教授 and 黄海量教授. I collaborate with Yue Zhao and Xiyang Hu at Carnegie Mellon University (CMU).

金融工程硕士   Sep. 2017 - Mar. 2020
中国计量大学   杭州, 浙江, 中国
经济与管理学院
- **Mentor**: 刘家鹏教授

信息计算科学学士   Sep. 2013 - June. 2017
嘉兴学院   嘉兴, 浙江, 中国
数据科学学院

Preprints & Under Submission

7. Minqi Jiang*, Chaochuan Hou*, Ao Zheng*, Xiyang Hu*, Songqiao Han, Hailiang Huang, Xiangnan He, Philip S. Yu, Yue Zhao
   Weakly Supervised Anomaly Detection: A Survey
   Under submission
   (*equal contribution)

6. Minqi Jiang*, Songqiao Han*, Hailiang Huang*
   Anomaly Detection with Score Distribution Discrimination
   Under submission
   (*equal contribution)

5. Biyang Guo*, Xin Zhang*, Ziyuan Wang*, Minqi Jiang*, Jinran Nie*, Yuxuan Ding, Jianwei Yue, Yupeng Wu
   How Close is ChatGPT to Human Experts? Comparison Corpus, Evaluation, and Detection

Under submission
(*equal contribution)

Peer-reviewed Conference Papers (with proceedings)

4. Songqiao Han*, Xiyang Hu*, Hailiang Huang*, <u>Minqi Jiang</u>*, Yue Zhao*
   ADBench: Anomaly Detection Benchmark
   *Advances in Neural Information Processing Systems (**NeurIPS**)*, 2022
   (*equal contribution)

Peer-reviewed Journal Papers

3. <u>Minqi Jiang</u>, Jiapeng Liu, Lu Zhang
   An Extended Regularized Kalman Filter Based on Genetic Algorithm: application to dynamic asset pricing models
   The Quarterly Review of Economics and Finance, **SSCI**

2. <u>Minqi Jiang</u>, Jiapeng Liu, Lu Zhang, Chunyu Liu
   An Improved Stacking Framework for Stock Index Prediction by Leveraging Tree-based Ensemble Models and Deep Learning Algorithms
   Physica A: Statistical Mechanics and its Applications, **SCI**

1. <u>Minqi Jiang</u>, Jiapeng Liu, Lu Zhang
   An Improved Stacking Framework for Predicting Stock Price Index Direction
   Economic Computation Economic Cybernetics Studies Research, **SSCI**

AWARDS, GRANTS, AND FUNDING		
研究生国家奖学金		Oct. 2019
研究生个人荣誉称号		Oct. 2019
"华为杯"第十五届中国研究生数学建模竞赛全国一等奖		Dec. 2018
特等学业奖学金		Dec. 2017
江南奖学金		Nov. 2017
省优秀毕业生		May. 2017

PROFESSIONAL EXPERIENCE

苏州银行 — Fall 2022
- 信用卡异常交易检测(项目负责人)
- 电信欺诈检测(项目负责人)

招商银行 — Summer 2021
- 公司名称短文本识别(项目负责人)
- 公司地址短文本识别(项目负责人)

国泰君安证券 — Fall 2020
- 股票异常交易检测

上海帜讯信息技术股份有限公司 — Summer 2019
- 平安科技政策舆情预测项目实体识别部分

PROJECT EXPERIENCE

上海市科学技术委员会课题
基于用户画像的证券投资和运营管理智能决策模型研究, Project Leader: 韩松乔副教授

国家社会科学基金项目
基于多源信息融合技术的精准扶贫与防贫机制研究, Project Leader: 刘家鹏教授

浙江省自然科学基金
基于政策预期的资本市场动态演化模型及其应用研究, Project Leader: 刘家鹏教授

浙江省自然科学基金
经济政策不确定性影响浙江区域金融稳定的机理及对策研究, Project Leader: 刘家鹏教授

浙江省自然科学基金
  柔性投资的风险测度与投资方法的研究, Project Leader: 刘家鹏教授

Teaching
Experience
上海财经大学 上海, 中国
  Teaching Assistant
    大数据及其在经济领域的应用 (黄海量教授) Fall 2022
    综合设计实验 (韩松乔副教授) Spring 2022
    大数据处理技术 (韩松乔副教授) Spring 2022

Relevant
Skills
Technical: Python (expert), PyTorch (expert)
Languages: English (fluent, IELTS 7.0), Mandarin (native)