Minqi Jiang

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

CONTACT INFORMATION
jiangmq95@163.com
github.com/Minqi824 ☆500+ Stars
linkedin.com/in/minqi-jiang-7b8370186/
Minqi Jiang's Homepage
Google Scholar 104 Citations

School of Information Management and Engineering
100 Wudong Road
Yangpu, Shanghai
China, 200433
Shanghai University of Finance and Economics

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

Ph.D. in Management Science and Engineering — Sep. 2020 - Jun. 2024
Shanghai University of Finance and Economics — Shanghai, China
School of Information Management and Engineering
- **Affiliation**: SUFE AI Lab
- **Mentors and Collaborators**: SUFE: Associate Prof. Songqiao Han and Prof. Hailiang Huang. I collaborate with Yue Zhao and Xiyang Hu at Carnegie Mellon University (CMU).

Master of Financial Engineering — Sep. 2017 - Mar. 2020
China Jiliang University — Hangzhou, Zhejiang, China
College of Economy and Management
- **Mentor**: Prof. Jiapeng Liu

Bachelor of Information and Computing Science — Sep. 2013 - June. 2017
Jiaxing University — Jiaxing, Zhejiang, China
College of Data Science

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*, Minqi Jiang*, Yue Zhao*
ADBench: Anomaly Detection Benchmark
*Advances in Neural Information Processing Systems (**NeurIPS**)*, 2022
(*equal contribution)

Peer-reviewed Journal Papers

3. Minqi Jiang, 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. Minqi Jiang, 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. Minqi Jiang, 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

Postgraduate National Scholarship	Oct. 2019
Personal Honorary Title	Oct. 2019
First Prize of 15th National Post-Graduate Mathematical Contest in Modeling	Dec. 2018
Special Award of Academic Scholarship	Dec. 2017
JiangNan Scholarship	Nov. 2017
Province-level Outstanding Graduates Award	May. 2017

Professional Experience

Bank of Suzhou Fall 2022
- Anomaly Detection of Abnormal Credit Card Transactions, **Project Leader**
- Telecom Anti-fraud, **Project Leader**

China Merchants Bank Summer 2021
- Short Text Recognition of Company Names, **Project Leader**
- Short Text Recognition of Company Addresses, **Project Leader**

Guotai Junan Securities Fall 2020
- Anomaly Detection of Abnormal Stock Transactions

Flaginfo Summer 2019
- Policy Analysis and Forecasting (NER part) with Ping An Technology

Project Experience

Science and Technology Commission of Shanghai Municipality
Research on Intelligent Decision Model of Securities Investment and Operation Management based on User Portrait, Project Leader: Associate Prof. Songqiao Han

The National Social Science Fund of China
Research on Targeted Poverty Alleviation and Poverty Prevention Mechanism based on Multi-source Information Fusion Technology, Project Leader: Prof. Jiapeng Liu

Zhejiang Provincial Natural Science Foundation of China
Dynamic Evolution Model of Capital Market based on Policy Expectation and Its Application, Project Leader: Prof. Jiapeng Liu

Zhejiang Provincial Natural Science Foundation of China

Research on the Mechanism and Countermeasures of Economic Policy Uncertainty Affecting Regional Financial Stability in Zhejiang Province, Project Leader: Prof. Jiapeng Liu

Zhejiang Provincial Natural Science Foundation of China
Research on Risk Measurement and Investment Method of Flexible Investment, Project Leader: Prof. Jiapeng Liu

Teaching Experience

Shanghai University of Finance and Economics Shanghai, China

Teaching Assistant

Big Data and Its Application to the Economy (Prof. Hailiang Huang)	Fall 2022
Experimental Design (Associate Prof. Songqiao Han)	Spring 2022
Big Data Processing Technology (Associate Prof. Songqiao Han)	Spring 2022

Relevant Skills

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