蒋益群

上海市闵行区华东师范大学统计与精算学系统计学 2014 级　　邮编：200241
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教育背景

2014.9—今

华东师范大学 统计与精算学系（统计学）统招本科
- 主修课程：概率论、数理统计、回归分析、随机过程等。
- GPA：3.48/4
- 荣誉：三等奖学金

University of Wisconsin–Madison 交换生
- 主修课程：高等概率论、分类数据、线性模型、数据结构等。
- GPA：3.96/4

科研经历

2015 年“上海市大学生创新创业训练计划”项目 负责人

《基于过滤历史模拟法的人民币外汇期权定量风险测量》（已答辩结题）
- 从 Bloomberg 终端及 Wind 终端收集数据，考虑缺失值与极值从而对数据进行清洗；
- 基于不同 GARCH 模型应用过滤历史模拟法，模拟外汇期权 VaR；
- 编写 Matlab 与 Eviews 程序
  - 用 IVF 模型拟合隐含波动率曲线来处理隐含波动率的缺失值；
  - 预测风险因子，并分别用用 AGARCH 模型、EGARCH 模型、IGARCH 模型以及 FIGARCH 模型基于不同的残差分布（正态分布、t 分布、偏 t 分布、GED 以及跳跃分布）估计 VaR
- 比较分析估计这些模型及假设的效率

《时间序列长记忆模型参数估计》
- 数值模拟比较三种长记忆模型参数估计方法
- 将最优方法应用到上证指数收益率序列长记忆建模参数估计中

实习经历

2017.7-2017.8

先锋集团 中国信贷控股有限公司 风控部
- 协助收集融资项目有关信息，通过公司财务数据等对项目进行评估；
- 撰写风控评估报告；

英语能力

- 全国大学四级英语考试：622
- TOFEL：95（R30 L23 S17 W25）

软件使用能力

精通：Matlab、R、Java、Python
熟悉：Eviews、C++、Mathematica

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Education

2014.9 up to now

East China Normal University, Department of Statistics and Actuarial Science (Statistics)

- Main courses：Probability Theory、Mathematical Statistics、Regression Analysis、Stochastic Process & Time Series Analysis.etc
- GPA：3.48/4
- Honor: The Third Prize Scholarship

University of Wisconsin–Madison transfer student

- Main courses：Advanced Probability Theory、Categorical data analysis、Regression Analysis、data structure.etc
- GPA：3.96/4

Research Experience

2015 "Shanghai Undergraduate Training Programs for Innovation and Entrepreneurship"

《Filtered Historical Simulation applied in foreign exchange options》（passed）

- Gathered related data from Bloomberg Terminal and Wind Terminal, matched the data by date and had the data cleaned, taking account of missing data and extreme data
- Researched and applied Filtered Historical Simulation based on a variety of GARCH Model, to simulate value-at-risk (VaR) of foreign exchange options
- Wrote programs based on MATLAB and EViews to do empirical analysis
  - Fitted the implied volatility curve of the option using the Implied Volatility Function (IVF) Model to deal with missing data of implied volatility quoted by China Foreign Exchange Trade System
  - Predicted risk factors and then estimated VaR using an AGARCH Model, EGARCH Model, IGARCH Model and FIGARCH Model, respectively, as variance equations of the risk factor series, based on different hypotheses of the distribution of residuals (normal, t, skewed-t, GED and jump distribution)
- Applied comparative analysis to evaluate the effectiveness of the forecast of these combinations of models and hypotheses

"Statistical Inference of Long-memory model and its appliance in Chinese Stock Market"

- Select three most commonly used and relatively well-performed estimation methods for numerical simulation comparison
- selects the long memory model ARFIMA to model the return rate of time series of SSE Composite Index, and uses the Whittle method to estimate the parameters

Intership

2017.7-2017.8

Chong Sing Holdings FinTech Group Limited

- collect relative information about project financing and access overall value of the projects

- write risk assessment report

Language Skill

- CET4：622
- TOFEL：95（R30 L23 S17 W25）

Software Capacity

Proficient: Matlab、R、Java、Python

Familiar: Eviews、C++、Mathematica