Yiqun Jiang

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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