SUN, JIAXUAN Mobile: (65)84248842 Email: sunjxkevin@foxmail.com

EDUCATION:

National University of Singapore (NUS), Singapore 08/2015-Present
Candidate for Master of Science in Financial Engineering (MFE), **Top 2%** Cumulative GPA: 4.96/5.00

Renmin University of China (RUC), Beijing, China 9/2011-07/2015
Bachelor of Science in Mathematics and Applied Mathematics, **Top 2%** Cumulative GPA: 3.62/4.00
Bachelor of Management in Public Economics Cumulative GPA: 3.68/4.00
CFA level Ⅱ candidate **TOEFL**: 112 (L: 30/W: 30/R: 30/S: 22)

WORK EXPERIENCE:

S&P Global Market Intelligence Singapore, 09/2016-Present
Senior Quantitative Modelling Specialist

- Member of the Global Analytic Development Group looking after quantitative credit risk models using MATLAB;
- Identified efficient factors in operational and financial data for public and non-public companies in the world;
- Pitched products to senior stakeholders and prospects, provided technical support to clients.

Blue Stone Asset Management Co. Ltd Beijing, China, 07/2016-08/2016
Quantitative Trading Strategy Summer Intern

- Based on fundamental data, developed trading strategy using SVM and other Machine Learning methods in future market;
- Analyzed risk exposure of our trend following strategy using option-like framework.

PricewaterhouseCoopers Singapore, 05/2016-07/2016
Derivatives Pricing Analyst Summer Intern

- Developed credit risk models based on Logistic Regression and Poisson Regression to get credit spreads for bonds;
- Simulated future cash flow for floating rate bonds using HW and CIR model.

Cargill, Inc. Singapore, 01/2016-05/2016
Steel and Metal Trading Analyst Intern

- Performed fundamental analysis of steel markets to support traders generating market view using Tableau and VBA;
- Built steel production margin and raw materials spread models based on data from sbb and Platts;
- Understand steel and iron ore production costs and margins globally.

Risk Management Institute Singapore, 08/2015-12/2015
Model Validation Intern

- Conducted the validation of Probability of Default calculation for over 60000 listed companies with MATLAB;
- Designed documents for SQL and VBA program and made necessary modification for more than 1000 lines;
- Modified the MATLAB function used by the model based on Sequential Monte Carlo method.

NUS Artificial Intelligence Laboratory Singapore, 07/2015-12/2015
Research Assistant

- Implemented Adaboosting, Logistic Regression, SVM and other machine learning methods in C++, R and MATLAB;
- Read related machine learning papers and summarize&report to the supervisor.

Zonda Futures Co. Ltd Hangzhou, China, 02/2015-07/2015
Quantitative Trading Strategy Research Intern

- Developed Alpha Generation strategy based on Adjusted Multifactor Model on China Mutual Funds in R;
- Evaluated the information ratio of factors and designed style-neutral trading strategy based on effective factors;
- Estimated stock Risk Factors exposure using rolling regression and Hidden Markov method;

CO-CURRICULAR ACTIVITIES:

Kaggle Competition, MIT, Online 03/2015

- Implemented RandomForest and SVM using R to predict the popularity of the passages in the newspapers;
- Achievement: Ranked top 10% in more than 2000 participants.

ADDITIONAL SKILLS AND ACHIEVEMENTS

IT Skills Stata, SPSS, Excel, R (2 years), MATLAB (1 year), SQL (1 year), WEKA (2 years)

Achievements National Scholarship of Excellence in Studies, 2nd Prize in Peak Time Business Simulation Competition