JIAN SHEN

Hello! My name is Jian, and I'm a Master Student in Risk and Finance.

EDUCATION

05-2021 | 09-2018

Master in Management / MSc in Risk and Finance

EDHEC Business School, Grades: 16.44/20 — Nice, France / London, UK

- **Relevant Courses:** Portfolio Construction, Advanced Derivatives, Advanced Fixed Income, Econometrics, Asset Pricing, Empirical Finance; Dean's list (Top 5%)

06-2015 | 09-2011

Bacheler Degree in Polyer Engineering

Sichuan University, Grades: 3.53/4, Top 10% — Chengdu, China

Coursera Certificates

Coursera — Online

- **Specialization**: TensorFlow in Practice, Reinforcement Learning in Finance, Investment with Python and Machine Learning, Deep Learning

INDUSTRY EXPERIENCE

12-2020 | 06-2020

Data Scientist Intern

Europ Assistance (Generali group) — Paris, France

- Developed shiny Apps for automated exploratory data analysis and data flow management.
- Created insurance monitoring dashboards and loss ratio report for US team.
- Maintained actuary R packages, held training session for sharing best practice of R shiny and developed property and casualty pricing tools using machine learning models (ensemble models and neural networks).

06-2020 | 03-2020

Quantitative Developer Intern

Alphien — Paris, France

- Developed R/python package (Qlib) to implement strategy pipeline, evaluate its performance and systematically monitor it.
- Wrote notebook on how to use platform's data to create simple strategies.

Download the latest version

SOFTWARE

Package {aeda} - Author.

CONTACT

jian.shen@edhec.com

GitHub

+33 06 95 15 85 48

CERTIFICATES

- Certified International Investment Analyst (CIIA)
- Associate of China Actuaries Association (ACAA)
- CFA Level III candidate

SKILLS

Highly skilled in: Python, R, R shiny, SQL, VBA, Tableau, Excel

Intermediate level: Talend, html, Git, LaTeX

Experienced in: data analysis and visualization, statistical learning, and optimization methods

LANGUAGES

Chinese: Native

English: Proficient

French: Beginner

03-2020 | 10-2019

Business Intelligence Analyst Intern

Areka Consulting — Paris, France

- Extracted, transformed, and loaded data from different clients using Talend and PostgreSQL.
- Defined KPIs, created Tableau dashboards and participated in the optimal travel cost solution.
- Transformed Excel report into BI dashboard and automated repetitive tasks with Python.

12-2016 | 09-2015

Technical supporter

Bornsun Enterprises Co., Ltd. — Shenzhen, China

- Collected and analyzed market data to support business decisions.
- Trained sales force and assisted them in major technical issues.

RESEARCH AND PROJECTS

06-2019 | 02-2019

Research Assistant

ERI Scientific Beta of EDHEC Risk Institute — Nice, France

- Evaluated time-varying risk premia of excess bond return in US market and checked the robustness of yield-predicting factors model. Thesis Link

2020

Exploratory data analysis, an open source R shiny project

- Aims to make EDA process automated with any kind of data set, to deep dive into the data and to combine ML models with few sets. code

2020

Machine learning for factor investing and smart beta (graduate thesis)

2020

Machine learning techniques applied to stock price and return prediction

2020

Advanced derivative pricing

- Includes basic and exotic option pricing and their option greeks. code

2019

Portfolio construction and optimization, a book

- Discusses different portfolio constructions and their optimization method, explores their drawbacks and further improvements, with special emphasis on R programming. code, book

2018

VBA Excel Application in Financial Modeling

- Includes loan amortization, Markowitz portfolio and derivative pricing. code

2018

Trading strategy and its performance analysis

- Includes pairs trading and risk parity portfolio. code

Code available on GitHub

Last updated on 2020-12-30