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.

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.

SELECTED 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 Advanced derivative pricing, code
- 2019 Portfolio construction and optimization, code, book
- 2018 VBA Excel Application in Financial Modeling, code
- 2018 Trading strategy and its performance analysis, code
- See more projects and their complete introduction

SOFTWARE

Package {aeda} - Author.

CONTACT

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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 machine learning in finance

LANGUAGES

Chinese: Native

English: Fluent

French: Beginner

View the full version online

Last updated on 2020-12-30.