

LIWEN JIANG

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EDUCATION

University of Illinois at Urbana-Champaign	Sept 2017- Dec 2018
<i>Master of Science in Financial Engineering</i> (Expected)	
Shanghai Jiao Tong University	Sept 2013-Jun 2017
Major: <i>Mathematics & Applied Mathematics</i> (B.S)	GPA: 3.65/4.0
Second Major: <i>International Economy & Trade</i>	GPA: 3.91/4.0

WORK EXPERIENCE

Standard Chartered Bank	Shanghai, China
Risk Intern	Jul 2016-Dec 2016
<ul style="list-style-type: none">Reviewed 82 housing estates developers' annual reports, evaluated them on detailed items such as revenue and debt to equity.Ranked 68 developers on the trust list of the bank mortgage department by their general performance to supply base data for my manager to reduce credit risk in the future.Presented preliminary analysis on credit risk data every month to help monitor the risk in time.	
Accenture Consulting	Shanghai, China
Technology Consulting Intern	Jul 2015-Sept 2015
<ul style="list-style-type: none">Worked in a team of five to set the functional requirements for a project management software platform including spending profile, schedule tracking and contract requirements for our client company.Found exactly related case studies and presented in both pictures and words to manager and consultants, which helped the team to make our software requirements more detailed.	

MATHEMATICAL & COMPUTATIONAL EXPERIENCE

Graduate Thesis for Mathematics & Applied Mathematics	Mar 2017-Jun 2017
The Laguerre Spectral Method to Solve the Numerical Solutions for Pricing Asian Option	
<ul style="list-style-type: none">Came up with a new algorithm to calculate the partial differential equations in Black Scholes Model for pricing Asian Option.Coded and tested the algorithm in MATLAB with a convergent test function and have a very small deviation.	
Graduate Thesis for International Economy & Trade	Mar 2017-Jun 2017
The Relationship between Studying Abroad and Trade Especially For China	
<ul style="list-style-type: none">Used linear regression on trading and studying abroad data in MATLAB to study the relationship between studying abroad and international trade.Found that the number of the students going abroad to China for study has a very remarkable positive relationship with China's import trade volume from their home country.	
China Undergraduate Mathematical Contest in Modeling: The Shadow of the Sun	Sept 2015
<ul style="list-style-type: none">Took the tech of non-linear fitting and made coding program in MATLAB to build a mathematical model to attain geographic location on the shadow length data.Illustrated our model well in both thesis and oral presentation and finally got the National Second Prize (top 2%).	

EXTRACURRICULAR ACTIVITIES

Director, Outreach Department, International Cooperation Association in SJTU	Nov 2013-Jul 2014
<ul style="list-style-type: none">Scheduled academic lectures for foreign professors and studentsDesigned cultural exchange activities under limited budgetWorked together with team members to minimized cost and maximize satisfaction of foreign visitors.	

COMPUTATIONAL SKILLS

- Programing in **C++, Python, MATLAB, VBA, SQL and R.**
- Certificated with Distinction on C++ Programming for Financial Engineering on quantnet.com.

Honors & Awards

- Mathematical Contest in Modeling, COMAP, Meritorious Award(**top 9% global-wide**) Apr 2017
- China Undergraduate Mathematical Contest in Modeling, National Second Prize(**top 2% national-wide**) Dec 2015

Related Courses

- C Programming (A); VC++ Programming(A-); Thinking and Approach of Programming-Python(A-);
- Mathematical Stats(A); Stochastic Process(A-); Probability(A-); Quantitative Economics(A);