

JING WEN

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EDUCATION

Princeton University

Princeton, NJ

Master in Finance: Quantitative Asset Management & Macroeconomic Forecasting Track

Expected May 2023

- **Anticipated Coursework:** Asset Pricing, Statistical Analysis of Financial Data, Financial Econometrics, Fixed Income Models and Applications, Corporate Finance and Financial Accounting, Quantitative Data Analysis in Finance, Portfolio Theory and Asset Management

University of California, Berkeley

Berkeley, CA

Bachelor of Arts, Majors: Economics, Applied Mathematics, Data Science

May 2021

- **Overall GPA:** 3.97/4.00 **Major GPA:** 4.00/4.00
 - **Relevant Courses:** Econometrics, Financial Economics, Stochastic Processes, Behavioral Finance, Linear Algebra, Multivariable Calculus, Numerical Analysis, Probability Theory, Mathematical Economics, Game Theory
 - **Teaching Assistantship:** Tutored drop-in undergraduate students at the Student Learning Center; mainly responsible for linear algebra and probability theory related courses (Spring 2018 – Spring 2020)
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PROFESSIONAL EXPERIENCES

CITIC Securities

Beijing, China

Intern, Alternative Investment Management Group

July 2020 – September 2020

- Catalogued all the U.S. treasury bond futures contracts provided by CME group, specifying contract unit, price quotation, settlement method of each product; compared and contrasted U.S. products with Chinese treasury bond futures contracts listed at the CFFE
- Presented the econometric model of limit order execution times developed by Andrew Lo; emphasized the feasibility of sophisticated dynamic order submission strategies; explained the survival analysis that led to the conclusion
- Studied several risk premia identified in commodity markets; presented how strategies based on carry, momentum, trend, curve, etc., can add value in live portfolios along with their performance in normal and equity market stress periods
- Researched the main transaction models for Chinese treasury bond futures to inform trading decisions in this market

First Capital Investment Management

Beijing, China

Summer Intern

May 2019 - August 2019

- Researched the hydrogen economy, "pork cycle" and other targeted industries; generated industry analysis and forecasting that influenced First Capital's investments; demonstrated results such as huge governmental support and resulting overcapacity in the hydrogen energy market; created trend prediction and investment advice based on my market analysis
- Illustrated the main mechanisms involved in the corporate reconstruction process, emphasizing the balance of interests between shareholders, creditors, and reorganizing party during negotiations and within cases of court rulings; gathered historical liquidation ratios of listed firms for data analysis purposes
- Researched and reported how the government funds public projects, demonstrated the heavy use of the public-private partnership method by local governments to fund infrastructure; summarized the scale of government-owned fund management companies in major cities

AVIC Securities

Beijing, China

Summer Intern

May 2018 - July 2018

- Monitored and created daily reports for pledge-style repo, bonds outright repo, fund matching, and lending transactions, learning the main mechanism behind such trading activities
 - Attended weekly meetings that reported and summarized market trends and activities
 - Archived transaction records and collected signatures from managers
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Research Experience

Haas Business School

Berkeley, CA

Research Assistant

January 2019 - May 2019

- Recovered the effect of stress shocks from the 2008 financial crisis on CEO's aging with the use of differences-in-differences analysis, including the experience of the financial crisis as a dummy variable to control for individual differences and retrieve the impact of stress shocks
 - Suggested the use of panel data to isolate the influence of time-invariant variables as confounding variables and implemented them with a longitudinal data set; avoided the potential covariation between effort invested in visual image and experienced stress by controlling for time-invariant factors for each data point
 - Generated preliminary regression and estimated an exact amount of aging induced by stress shocks after collecting and cleaning up data for layoffs, divorce records, and CEO visual images
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SKILLS & Interests

- Technical Skills: Microsoft Office; Python; Latex; Matlab; SQL; Java; Photoshop
- Languages: Chinese (native); German (conversational)
- Activities: CAL Boxing member; Internal Manager & Photographer for Student Ambassador for the Arts at UC Berkeley