Jiyuan Ding

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SUMMARY

Recent Master of Science graduate in Quantitative and Computational Finance with experience in quantitative research and development. Seeking a fulltime placement in the field of trading or quantitative research.

EDUCATION

Georgia Institute of Technology, Scheller College of Business — **Atlanta, GA**
Master of Science in Quantitative and Computational Finance — *August 2015 – December 2016*

- GPA: 3.8/4.0
- Key Coursework: Finance & Investments, Nonparametric Statistics, Risk Management, Fixed Income, Accounting, Numerical Methods, Derivative Securities, Financial Data Analysis, Machine Learning, Stochastic Processes

Georgia Institute of Technology, College of Engineering — **Atlanta, GA**
Bachelor of Science in Chemical and Biomolecular Engineering — *August 2011 – May 2015*

- GPA: 3.5/4.0 (High Honor)

EXPERIENCE

Balyasny Asset Management — **Chicago, IL**
Quantitative Research Intern — *January 2017 – Present*

- Reconstructed the risk exposures and return covariance of custom portfolios using cross-sectional risk factor models and attributed the performance of portfolios to a variety of driving factors including style, market sensitivity, momentum, industry sector, and currency risk factors
- Constructed an event study framework for analyzing the changes in asset price returns and firm characteristics throughout event windows; grouped the examined universe into indicator quantiles and tested for statistically significant difference in quantile performances
- Constructed long-short factor portfolios using fundamental alpha factors and evaluated performance metrics such as information coefficients and Sharpe ratio decay; programmatically generated reports in Excel for review by portfolio managers
- Created a web app with Python, D3 and Bokeh to visualize backtest results and descriptive stats

Lucena Research — **Atlanta, GA**
Quantitative Developer Intern — *September 2016 – December 2016*

- Implemented a pairs trading strategy by seeking mean-reverting equity portfolios; constructed entry and exit signals based on the residuals of the hedge portfolios; backtested the performance under various parameter settings
- Implemented unit tests, added documentation and refactored codes for quality assurance purposes

Kensho Technologies — **Boston, MA**
Research Analyst Intern — *June 2016 – August 2016*

- Conducted research on global equity, fixed income, FX, and commodity markets and generated reports
- Developed an interactive tool using Python & JavaScript to analyze asset price movements under given scenarios
- Developed a tool to predict the likelihood of earnings surprises for a basket of stocks using peer companies

Dream Corps International — **Atlanta, GA**
Chapter President, Summer Volunteer, Software Developer, Recruiter — *July 2013 – May 2016*

- Setup libraries and established reading programs within the curriculum of partner schools in rural China
- Founded Dream Corps Georgia Tech Chapter and developed open-source library management software for partner schools

PROJECTS

Industry Network Centrality and Speed of Information Flow

- Calculated the composition and centrality of industry networks using inter-industry supply and demand data
- Formed a long-short strategy to take advantage of the difference in speed of information flow among central and peripheral industries; found a statistically significant abnormal return after controlling for common risk factors

SKILLS

Python, SQL, C++, JavaScript, Matlab, SAS, Quantitative Research, Risk Management, Asset Pricing, Data Analytics