Jiyuan Ding

Chicago, IL • (404) 519 - 7472 • *Jiyuan.Ding@outlook.com*

SUMMARY

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

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*

- Constructed an event study framework for analyzing the changes in stock price returns and firm characteristics while grouping the examined universe into various indicator quantiles
- Constructed factor portfolios using fundamental alpha factors and tested their performance metrics such as information coefficients and Sharpe ratio decay; presented results in concise formats for review by portfolio managers
- Created a web app with Python, D3 and Bokeh to visualize back-test results and descriptive stats

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

- Implemented a pairs trading strategy by constructing mean-reverting equity portfolios; back-tested 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 excess return after controlling for the Fama-French five factors

Exotic Derivative Pricing (Python/Matlab)

- Estimated the value of a Knock-In-Knock-Out (KIKO) derivative using Monte-Carlo simulation
- Created replicating portfolios of exotic derivatives using cash flow decomposition method

SKILLS

Python, SQL, JavaScript, Matlab, R, SAS, Asset Pricing, Research