JINGYI HUANG

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EDUCATION

Columbia University, Graduate School of Arts and Sciences, New York, NY — Expected Dec 2017
MA in Mathematics of Finance
- *Relevant Coursework:* Time Series Modeling, Programming for Quantitative Finance (C++), Hedge Funds Strategies and Risk, Numerical methods in Finance, Stochastic Methods in Finance, Machine Learning, Multi-Asset Portfolio Management

Wuhan University, School of Economics and Management, Wuhan, China — Sept 2012 - Jun 2016
BSc in Economics & Mathematics GPA: 3.86/4.00
- *Mathematics*: Algebra, Probability, Real/Complex Analysis, Statistics, Game theory
- *Economics/Finance*: Macro/Microeconomics, Corporate Finance, Investment, Options, Futures
- *Honors:* Excellent Student with Scholarship (5%); TA of R language, 2016

PROJECT EXPERIENCE

Columbia University — Sept 2016 - Dec 2016
Hedge Fund Strategies Using Python
- Implemented particular strategies by Python in team of five (NR 4, Swap Spread, Strategy Arbitrage, etc.)
- Procedures included specification (universe, data range, signal and portfolio), implementation (P&L graph, statistics, refinements), and conclusion (out of sample tests, trading recommendation)

Quantitative Finance Applications Using C++
- Utilized C++ and third party libraries to implement quantitative models and create self-contained Excel add-in
- Designed financial model and Excel add-in for Root finding, option pricing with Black-Scholes, Implied Volatility, Short Rate Model, Monte Carlo Simulation, Variance Reduction and Variance Swap

Wuhan University — Sept 2013 - Jun 2016
Data Analysis (Regression) by MATLAB & R & SAS
- Calculated statistical indicators such as t-value, F-value, kurtosis, to fit, forecast and test linear regression
- Counted statistical indicators of matrix approach to multivariable linear regression models
- Employed programming for interval estimation, hypothesis test, regression and variance analysis

Mock Investment Study
- Invested in options, futures and stocks to operate a mock account of ¥ 500,000 throughout the semester

PROFESSIONAL EXPERIENCE

Ruihua Certified Accountants, Wuhan, China — Jan 2016 - May 2016
Intern, Auditor Support
- Analyzed fraud risk possibilities, conducted business research, and presented research findings
- Negotiated issues concerning accounting and auditing as part of a team of 5
- Composed confirmation letters to banks and related parties, sometimes followed by visits to clients

Prairie Asset Management co., Ltd., Shanghai, China — Jul 2015 - Sept 2015
Intern, New Three Board (Chinese NASDAQ) Investment Department Analyst Support
- Developed research on emerging industry (marine industry) through comparative study in order to make investment decisions, with results posted on the company's public report
- Compiled market dynamics of New Three Board and sorted weekly news to inform investment decisions
- Formulated report for upcoming Hierarchical Method (differentiating the markets by investment values)

SKILLS / ACTIVITIES

- **Computer:** SAS, C++, R, MATLAB, Python, Excel/VBA
- **Interests:** Piano, Hiking, Classic Opera, Musicals
- **Volunteer:** Special Education School teacher for mentally handicapped children