JING ZHANG

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EDUCATION

Columbia University **New York, NY**
M.A. in Mathematics of Finance Expected: December 2017
- Relevant courses: Non-linear option pricing, Statistical machine learning, Advanced programming(C/C++ with Unix), Programming for quantitative and computational finance, Stochastic processes, Hedge fund strategies, Time series

Zhejiang University **Hangzhou, China**
B.S. in Mathematics and Applied Mathematics, GPA: 3.9/4.0 September 2012 - June 2016
- Relevant courses: Differential equations, Probabilities, Scientific computing, Real analysis

The University of Hong Kong **Hong Kong**
Exchange Student, GPA: 3.6/4.0 September 2014 – June 2015
- Relevant courses: Optimization, Operation research, Data mining, Stochastic calculus, Pricing models

PROJECT EXPERIENCE

Quantitative Trading Strategies Implementation and Backtesting **New York, NY**
Columbia University September 2016 – December 2016
- Implemented in R four quantitative strategies on foreign exchange, equity market, fixed income market and commodity market
- Backtested strategy performance using market data and optimized portfolio sharpe ratio using mean-variance optimization

Derivative Pricing in C++ with Excel API **New York, NY**
Columbia University September 2016 – December 2016
- Designed spreadsheet that automize derivative pricing and bootstrapping using functions written in C++ with Excel API, bringing C++ accuracy and speed into Excel

Predicting wine quality using data mining methods **Hong Kong**
University of Hong Kong April 2015 – May 2015
- Applied principle component analysis, multivariate linear regression, neural network modeling and variable selection on data in SAS-EM
- Coordinated teamwork by selecting models, distributing work among team members and arranging group meetings

WORK EXPERIENCE

China Merchants Securities **Guangzhou, China**
Summer Analyst Intern, Investment Banking Division June–August 2015
- Conducted due diligence to update client's prospectus for a hair accessory company's IPO in Shanghai A-shares market by analyzing new market trend and updating economic and company statistics
- Interviewed with suppliers and clients to verified deal content in three business trips to 13 cities

COMMUNICATION & LEADERSHIP

The Affiliated High School of SCNU **Guangzhou, China**
Chief Editor, Alumni Network March 2013–June 2015
- Edited weekly alumni interviews to share their exciting stories posted through social media with more than 6000 followers
- Conducted training for journalists and editors through interview skill workshop and writing instructions
- Gathered information and network with potential interviewee through social media and alumni events

Zhejiang University **Hangzhou, China**
Vice Office Director, Student's Union September 2012–June 2014
- Organized New Year's Gala with more than 20,000 audience by purchasing essential materials
- Assisted in managing financial affairs of over 100,000 CNY each year by documenting receipt and tracking cash flow
- Edited interior magazine to share significant events and achievement of the student union and cultivate union culture

SKILLS

Programming Language: C/C++(Advanced), Python, R, SQL, Matlab, Excel/VBA

Interest: Contract bridge, Jogging