

XINYI (Sylvia) JI
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EDUCATION

Columbia University in the City of New York	New York, NY
<i>Candidate for master of Mathematics of Finance (MAFN)</i>	<i>Sep. 2016 – Dec. 2017(Expected)</i>
<ul style="list-style-type: none">Major courses: Stochastic Processes, Statistical Inference/Time-Series Modeling, Stochastic Methods in Finance, Hedge Funds Strategies and Risk, Numerical Methods in Finance	
Renmin University of China (RUC)	Beijing, China
<i>Bachelor of Economics and Bachelor of Science, double majoring in Finance and Mathematics</i>	<i>Sep. 2012 – Jun. 2016</i>
<ul style="list-style-type: none">Strictly selected into bilingual honor class for Financial Mathematics (25/400+)Major coursework: Financial Economics, Financial econometrics, Investment, Financial Derivatives, Stochastic Processes, Real Analysis, Data StructureHonor Prize in the 2015 Mathematics Contest in Modeling	

EXPERIENCE

China Life Investment Holding Co., LTD	Beijing, China
<i>Intern, Direct Investment Department</i>	<i>Sep.-Oct.2015</i>
<ul style="list-style-type: none">Searched annual reports of 60 securities and analysis of Chinese security markets, wrote sector analysis reportInvolved in due diligence team in researching on overseas M&A cases in water environmental protection by Capital IQ	
CITIC Securities Co., LTD	Beijing, China
<i>Intern, Derivatives Brokerage Business Department</i>	<i>Jul.-Sep.2015</i>
<ul style="list-style-type: none">Used Excel VBA and Black Scholes model to perform functions: automatically generating options portfolio income chart based on types of option, option fee, striking price; classifying options by delta; designing option-group operational interface with delta and gammaPicked out reports of trading strategy research methods about implied volatility, variance swaps and structured products from the database of Goldman Sachs, Morgan Stanley, BarclaysResearched types of stock options, ETF options, futures and options, real options, etc. in the options trading markets in the United States from Bloomberg and Thomson Reuters; compiled option training presentations	
EverBright Securities Asset Management Co., LTD	Beijing, China
<i>Intern, Marketing Department</i>	<i>Jul.-Aug.2014</i>
<ul style="list-style-type: none">Performed data mining on 3,000 sales data of 2 products via Excel, drafted sales reports with proposed marketing strategiesParticipated in daily teleconference with headquarters and learned the current market trend and latest policy newsAcquired deep understanding of the major business offered by asset management companies and marketing dept. in particular, became familiar with industry-oriented professional slides styles and reports writing requirements	

RESEARCH & PUBLICATION

The Study on Public Transportation Prices	<i>Feb.-Apr.2014</i>
<ul style="list-style-type: none">Collected data about public transportation prices and per capita disposal income of 60 global cities, summarized comparison and established database for future scholarly research (no academic work on this topic existed prior)Conducted econometric analysis on available data by STATA and SPSS, concluded suggested public transportation prices for Beijing, which were approximately same with those released by Beijing Municipal Commission of Development and ReformThe essay was published on Chinese Core Journals and CSSCI Journals <i>Price: Theory & Practice</i>, 4th 2014 and was awarded 3rd prize in the Creative Cup School Essay Competition	

LEADERSHIP & ACTIVITIES

National Model United Nation	New York, NY
<i>Delegate of Qatar in General Assembly</i>	<i>Mar.-Apr.2014</i>
<ul style="list-style-type: none">Selected as one of 11 delegates representing RUC to attend National Model United Nation with 5,000 elite students from 100+ institutions of 30+ countries across the worldWrote 3 position papers: <i>Civilian Capacity in the Aftermath of Conflict</i>, <i>Strengthening the United Nations Relief and Works Agency for Palestine Refugees in the Near East</i>, and <i>Strengthening United Nations Police</i>Drafted 2 agreements on civilian capacity in the aftermath of conflict	

ADDITIONAL

- Computer Skills: C++/C, Excel VBA, Python, Matlab, Stata, EViews, Photoshop
- Interests: Skiing, Piano, Ruan (a traditional Chinese string instrument), jogging