Qidong (Eric) Chen

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EDUCATION

Columbia University, Graduate School of Arts and Sciences — New York City, NY

Master of Mathematics in Finance — Sep. 2016 – Dec. 2017

- Coursework: Stochastic Process, Time Series, Linear Regression, Data Structure, Hedge Fund Strategies & Risks

Central University of Finance and Economics, Chinese Academy of Finance and Development — Beijing, China

Bachelor of Finance **(GPA: 3.92/4.00, Rank: 1/64)** — Sep. 2012 – Jun. 2016

- Honors: Graduation with Honors (1%), Dean's list (1%), CFA Student Scholarship (1%)

PROFESSIONAL EXPERIENCE

China Finance Quant Technical Investment — Beijing, China

Quantitative Analyst Intern — Apr. 2016 – Aug. 2016

- Developed intraday and interday systematic trading strategies over 10 commodity futures by technical analysis on Tradeblazer. Three strategies with average annual Sharpe Ratio over 2 have been adopted by the company
- Improved current trading models by selecting the optimal trading signals based on cross validation to overcome the problem of overfitting and presented analysis and results to the portfolio manager
- Back-tested over 20 trading ideas such as Statistical Arbitrage to test the efficiency of commodity futures market

Standard Chartered Bank (VBA) — Beijing, China

Credit Risk Intern — Aug. 2015 – Oct. 2015

- Conducted due diligence and other credit risk check of over 30 clients through financial statements and legal records
- Published over 10 industry reports to analyze the market trend and help credit approvers to make better decisions
- Prepared a hairy chart with 6m forward curves and 6m SHIBOR using VBA for manager's reference

BZM Innovation Technology (C++) — Beijing, China

Assistant Financial Analyst — May. 2015 – Aug. 2015

- Collected data of over 27,000 P2P products from web scraping, stored and sorted nominal and cardinal data in linked list
- Designed a binary search tree to store large scale of data in order and improved the search efficiency by tree rotation
- Conducted analytic hierarchy process to evaluate P2P companies and provided recommendations to the manager

PROJECT EXPERIENCE

Time Series Modeling in Return Prediction and Evaluation (R) — Columbia University, Fall 2016

- Constructed IID model, AR-GARCH model and AR-Garman-Klass volatility model to estimate the daily expected returns and volatilities of 100 stocks by using rolling windows of close price and compared their forecast errors
- Optimized portfolio weight based on Markowitz Portfolio Theory and evaluated portfolio performance of above models
- Dynamically calibrated parameters of ARMA-GARCH model, LOESS method and neural network model to estimate the expected returns of 1-minute high frequency data with transaction cost on a rolling basis
- Back-tested a high frequency trading strategy based on different models and evaluated their portfolio performance

Mathematical & Interdisciplinary Contest in Modeling, 2015 (Python) — COMAP, Feb. 2015

Meritorious Winner (above or equivalent to 99.5% global participants), Team Leader

- Built quantitative models with K-means clustering, principal component analysis and analytic hierarchy process to rank countries according to sustainability level. Our rank showed a highly consistent with rank reported by consulting company
- Performed Machine Learning methods such as leave-one-out cross validation and variable selection methods, including LASSO regression and forward stepwise to improve the efficiency of previous models

SKILLS & CERTIFICATES

Programming	C++/C, Python, R, VBA/Excel, SQL, SPSS
Certificate	CFA Level II Candidate, FRM Level II Candidate
Hobbies	Philosophy, Psychology, Tennis, Short stories writing