Jian Lu

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EDUCATION

Williams College, Williamstown, MA   August 2015 - May 2019
Bachelor of Arts in **Math** *with honors* and **Computer Science**, May 2019, GPA- 3.45
Perry Hall High School, Baltimore, MD   August 2011- June 2015
SAT Reading 710, SAT Math 770, SAT Math-II 780 ACT-34

Relevant Courses

Taken: Introduction to Python, Data Structures, Computer Organization, Algorithms, Discrete Maths, Theory of Computation, Programming Languages, Operating Systems, Auto-Graders

EXPERIENCE

J.P. Morgan & Chase, *Software Engineer*   July 2019 – Present
- Developing internal support tools in Java, GraphQL, and React.js tech stack

Tortoise Investment Management, *Summer Analyst*   June 2018 – August 2018
- Researched the methodology and sustainability of ESG funds for clients wishing for socially responsible portfolios
- Analyzed client profiles and portfolios to develop their appropriate risk allocations
- Utilized excel and bloomberg terminal to delve into different funds and their specific holdings and sector weights
- Learned about asset allocation, behavioral finance, active vs. passive, equities / bonds
- Implemented a web-crawler to pull in fund expense ratios and global exposure ratios

Vicious Syndicate, *Software Engineer*   March 2017 – April 2018
- Wrote functions to data mine large datasets and formatted data into dictionaries for easier data manipulation
- Used Python, Javascript, Flask, HTML and SQL to create a website, data collector, and a database
- Created the first mulligan simulator app, a tool for beginner to intermediate level players to practice the mulligan

Spring Education Event- Jane Street, *Quantitative Trading Program*   April 2017 – May 2017
- Learned about general trading terminology, and got exposure to various market making strategies
- Observed traders during opening hours on the trading floor to better understand their role within the firm
- Improved problem solving abilities through exercises in mental calculations, calculating probabilities and expected values, and game theory
- Utilized Excel in a quantitative setting in order to predict Chevron stock prices based on Exxon prices

ACTIVITIES

Discrete Math/ Introduction to Data Structures, *Teaching Assistant,* Williamstown, MA   August 2018 – Present
- Taught review sessions and held office hours for peers in need of assistance on course materials covering combinatorics, elementary number theory, discrete maths
- Ran lab classes and assisted helping other students understand computer science concepts, and taught fundamentals in data structures and to reason through and debug code

PROJECTS

Infection, *Momath Hackathon 2018,* Javascript
- Utilized an SDK provided by the National Museum of Mathematics to code a game for their touch screen floor

Tropical Cryptography, *Tropical Geometry Final Project,* Python
- Coded the classic encryption method using tropical linear algebra under the min/plus operations

FracVisual, *Fractal Analysis,* RShiny
- Created an app that takes in an iterated fractal system, and visually shows the birth of the fractal image

F-Tropical, *Programming Language*, R- Package
- Created a basic programming language that comprising of a parser and interpreter to graph tropical polynomial curves

SKILLS

Language: Fluent in Cantonese, Proficient in Mandarin