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| **Tianqi Hong** 336-926-3102, thong23@gsb.columbia.edu | | |
| **EDUCATION** | | |
| **COLUMBIA BUSINESS SCHOOL**  **MS,** Financial Economics, May 2023 |  | New York, NY 2021-2023 |
| *A highly selective, industry-oriented program (7.3% acceptance rate) which combines PhD and MBA courses to provide advanced quantitative expertise in economics and finance*  *Related Coursework:(In progress) Continuous Time Finance, Econometrics, Computing for Business Research, Finance Theory* | | |
| **Wake Forest University**  **BS**, Mathematical Statistics, May 2021 | *GPA: 3.85/4.00* | Winston-Salem, NC 2017-2021 |
| *Relevant Courses: Stochastic Calculus and Black-Scholes Model, Time Series and Forecasting, Probabilities, Statistic Model.*  **Wake Forest University** Winston-Salem, NC **BA**, Computer Science, May 2021 *GPA: 4.00 /4.00* 2017-2021  *Relevant Courses: Data Mining, Computer System, Computer security, Data structure and Algorithm, Internet Protocol.* | | |
| **EXPERIENCE** | | |
| **J.P. Morgan**  **Private Equity Analyst Remote Intern, Research and Modeling group** (2020-2020) | | Morristown, NJ 2020-2020 |
| * Simulated three companies’ sales and revenue data for past three years, by adding normal random noise to the series of sales-revenue data extracted from income statements. Data manipulation was done with pandas in python * Modeled sales and revenues data from the past three years with autoregressive models. Modified the model based on the performance with different lag of autoregression. Re-fitted the model to forecast sale-revenue of the next period. * Implemented simple GUI with R shiny for the forecasting calculator. Interactive with user through input boxes and enabled user input including data under designated tabs and scale of moving average. | | |
| **Haitong Securities Company Limited**  **Quantitative Analyst Intern, Wealth Management Department** (2019-2019) | | Shanghai, China 2019-2019 |
| * Implemented a model in python following linear regression logic of Barra Risk model to monitor risk of equity portfolios and generate daily exposure reports. Increased positions in portfolios that win CSI 500 estimated net values in last three consecutive weeks; Decreased, or closed based on liquidity, positions, or hedged with CSI 500 for those lose or due tie. * Scripted a Java program, connected to Wind database, that automatically downloads daily market factors such as size factors and P/B factor of 3480 stocks and calculates the quote change based on T-1 quote period. * Met with Private Equity Managers from equities that provided portfolios invested by Haitong. Evaluated their portfolio based on ROE and T-day Price-to-Earnings Ratio, and made suggestion about improvements in strategies and future investment. * Conducted research on naïve Bayesian, random forest, and convoluted neural network and implemented with TensorFlow. * Re-excavated about 100 alpha factors based on the result of kNN prediction. Analyzed the frequency of functions, such as linear decay, and parameters used in those factors to find three of the most important criteria of choosing stocks.   **ACADEMIC PROJECT**  **Data Mining Project** Winston-Salem, NC  **Advisor: Prof. Natalia Khuri, Department of Computer Science, Wake Forest University** 2020-2021   * Analyzed and discriminated the attributes of variables from a cycling performance dataset based on the correlation between different variables and the auto-correlation between each variable and itself. Combined and removed variables that have correlations above the designated threshold and decided on the set of explanatory and response variables for classification. * Implemented kNN, naïve Bayesian and decision tree algorithm as classifiers. Improved data structure of the implementations for running speed, like substituting list of lists to priority queue, to match or precede implementation from library “sklearn”. * Trained classifiers with 1938 observations and predicted the category of the response variables based on the values of explanatory variables from 25 test data. Selected the final classifier used for the dataset based on the classification error rates. | | |
| **ADDITIONAL INFORMATION** | |  |
| Language Skills: Native in Mandarin, Fluent in English.  Programming Skills: Proficient in Java, C++, Python, Unix, R for statistical use, and MS Office Applications. | | |