Beixi Jia

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EDUCATION

University of Michigan, Ann Arbor, MI   2017-Present
Master of Science in Quantitative Finance and Risk Management
Course Highlights: Discrete State Stochastic Processes, Numerical Analysis, Computational Finance, Applied Statistics

Wuhan University, Wuhan, China   2013-2017
Bachelor of Financial Engineering   GPA:3.55/4.0
Course Highlights: Ordinary Differential Equations, Financial Engineering, Time Series Analysis, Real Analysis, Stochastic Processes, Econometrics

PROFESSIONAL EXPERIENCE

Changjiang Securities Company   Wuhan, China
Research Intern   Jul. 2016 – Sept. 2016,
- Gathered and analyzed data on domestic gold ETF, used MATLAB to calculate tracking error and bid-ask spread of ETF
- Contributed to building ETF investment research platform which measures risks by taking tracking error and mobility into consideration, then ranks the ETFs
- Performed macroeconomics analysis, equity valuation analysis and industry analysis
- Assisted fund manager with investment portfolio optimization, risk management, and researching rebalancing investment strategies

Minsheng Bank of China, Shenzhen Branch   Shenzhen, China
Intern, Department of Micro Marketing   Aug. 2015 – Sept. 2015
- Utilized Excel to collect, analyze and sort regional clients' credit demands, synthesized findings in business report
- Conducted due diligence for credit granting by analyzing clients' financial statements and calculating credit ratings according to Internal Rating System

PROJECT EXPERIENCE

ARMA and ARIMA Forecasting Model for settlement of Shanghai Composite Index Based on SAS   Dec. 2015

- Collected Shanghai Composite Index's closing prices from Mar. 2009 to Apr. 2013 with Wind
- Used SAS to check stability of data by ADF-test, established ARMA and ARIMA models to predict future data
- Compared results with actual data during May. 2013- Apr. 2014

SKILLS

- Programming Languages: Excel, SAS, Eviews, Matlab.
- Languages: English - Fluent, Mandarin - Native