

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
- Gained exposure to multi-factor model and risk analysis

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

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