

# Beixi Jia

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## EDUCATION

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**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

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**Changjiang Securities Co., Ltd** Wuhan, China  
*Research Intern* Jul. 2016 – Sept. 2016

- Gathered and analyzed the data on domestic gold ETF funds, used MATLAB to calculate tracking error and bid-ask spread of ETF funds
- Made contribution to building the platform of ETF funds investment research which measures risks by taking tracking error and mobility into consideration, then ranks the ETF funds
- Performed macroeconomics analysis, equity valuation analysis and industry analysis
- Assisted fund manager with investment portfolio optimization, risk management, researched rebalancing investment strategies

**Minsheng Bank of China, Shenzhen Branch** Shenzhen, China  
*Intern, Department of Small Micro Marketing* Aug. 2015 – Sept. 2015

- Utilized Excel to collect, analyze and sort regional clients' credit demands, synthesized findings in business report
- Assisted in conducting due diligence for credit granting by analyzing clients' financial statements and calculating credit ratings according to Internal Rating System

## PROJECT EXPERIENCE

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

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

## SKILLS

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