Kunyu Jiang

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Learning

School of Economics and Management, University of Electronic Science and Technology of China
"Internet +"Finance, Major 2018.09-2022.06

- **Professional ranking**: 4/26 GPA: 3.84 / 4
- **English ability: CET-6: 569 CET-4: 572**
- **Related courses**: Financial Mathematics (92), Probability Theory and Mathematical Statistics (92), Internet Thinking and Application (92), Fundamentals of Finance (90)
- **Awards**: National Encouragement Scholarship (4%), the provincial first prize of the National College Student Mathematical Contest in Modeling, the third prize of the American College Student Mathematical Contest in Modeling, the third prize of the National College Student E-commerce "Innovation, Creativity and Entrepreneurship" Challenge

School of Economics and Management, University of Electronic Science and Technology of China
"Internet +" Computer, Minor 2018.09-2022.06

- **Related courses**: Computer composition and structure (93), Data mining and big data analysis (92)

Internship&Practice

Chengdu Shuzhilian Technology Co., Ltd. Smart Industrial Division 2019.07-2019.08

- Completed the inspection of defective products based on the photos taken on the glass industry assembly line under the guidance of the seniors, compiled the program according to the inspection results and classified them into corresponding folders, and summarized the picture data to complete the chart statistics; The work was highly appreciated by the seniors

National University of Singapore Visiting Exchange 2019.08-2019.08

- Went to the National University of Singapore to conduct visits and exchange activities, learnt innovation management courses;Participated in the innovation management project competition, cooperated with teammates and finally won the competition

Roblox game production 2020.03-2020.06

- Participated in the school-enterprise cooperation course Tencent-Electronics University Roblox three-dimensional game design, used Roblox game engine to make the game "Clear Water River" and won the official game works call for 100 sprint awards

Research

The subject project "Analysis of the Epidemics in China and the U.S. Based on the Logistic Model"
Project leader 2020.09-2021.01

- Using data from the Wind COVID-19 plate database, constructing Logistic and SIR quantitative regression models and corresponding change point detection, analyzed the development of the epidemic situation in China and the US from an empirical perspective
- The results of the study show that the Logistic model is more effective, while the SIR deviates from the actual situation due to the multicollinearity of the model; It's revealed that the development of the epidemic in China was unstable in the first half of the period, while the epidemic prevention and control measures in the second half were effective and stable; In contrast, the United States' situation of the epidemic is still more severe

The subject project "Prediction of Stock Return Based on TWLS Model and ARIMA Model"
Project leader 2020.09-2021.01

- Reproduced the TWLS prediction model proposed by Yudong Wang (2020) based on the data of Amit Goyal (2008)and compared the results of the OLS prediction model with the ARIMA prediction model to discuss the effects of two types of predictions
- Results show that the repeatability of the predicted portfolio returns using the univariate TWLS model is statistically and economically significant; When predicting the return of characteristic portfolios, TWLS estimates have stronger return predictability than OLS estimates; Although ARIMA is a typical time series model, the forecasting effect is not as good as TWLS

Empirical paper *Multi-Country Logistic Growth Rate Index and Change Point Test Based on Bootstrap Algorithm*
First author 2020.01-2020.12

- Using the real-time update of the epidemic data on Johns Hopkins Github, applied the growth rate index of the Logistic function to measure the development of the national epidemic situation and estimated the change point parameter of the growth rate at the same time to detect the difference in the growth rate at different times; Combined Bootstrap algorithm to construct confidence interval and establish regression model
- It confirms that the time of outbreak of the national epidemic is different across regions, and the development of national epidemics in different regions is not synchronized; The results show that most of the confidence interval of the growth rate does not include the x-axis, demonstrating that the model is statistically significant, and the growth rate is at the same time; The parameters change almost synchronously with the change point, so the model is also accurate and reliable

Hobby

- **Programming:** Familiar with Python, Matlab and other software, in charge of programming in competitions and projects
- **Video production:** Frequent user of video editing software such as PR and must-cut, and used to record and edit videos for the Chengdu 80 competition and the course projects of Internet thought