Jingxiang Zou

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Education

Boston University, Boston, MA — January 2024

M.Sc. Mathematical Finance & Financial Technology, GPA 3.88/4.00

Honors: Dean's Achievement Award, High Honors

- **Selected courses:** Stochastic Calculus, Financial Econometrics, Fixed Income, High Frequency Trading, Credit Risk, Dynamic Portfolio Theory, Deep Learning, Advanced Derivatives

Tongji University, Shanghai, China — June 2022

B.Sc. Applied Mathematics, GPA 3.81/4.00

Honors: The Chinese Mathematics Competitions (Second Price), Outstanding Student Scholarship (First Grade)

- **Selected courses:** Linear Algebra, Real Analysis, Abstract Algebra, Probability and Statistics, Elementary Number Theory, Analytic Geometry, Mathematical Analysis, Ordinary Differential Equation, Partial Differential Equation, Topology of Set of Points, Differential Geometry

University of California, Berkeley, Berkeley, CA — Summer 2020

Summer School, GPA 4.00/4.00

- **Selected courses:** Corporate Financial Analysis and Modeling, Introduction to Risk Management and Financial Derivatives

Skills and Credentials

Programming: R, Python, C++, SQL, C#, JavaScript

Languages: English (fluent), Spanish(beginner), Mandarin (native)

Skills: Bloomberg Terminal, Morningstar, Power BI, Excel, EViews, Postgres SQL, MATLAB

Credentials: Chartered Financial Analyst (CFA) II, Financial Risk Manager (FRM) I

Work Experience

Adaptive Investment Solutions LLC, Boston, MA — September 2023 - Present

Quantitative Researcher Intern

- Developed a factor-based methodology for stock selection based on the Fama-French model
- Implemented advanced techniques for estimating covariance matrices
- Analyzed various portfolio optimization methods including GMV, Risk Parity, and Hierarchical Risk Parity

Haitong Securities, Shanghai, China — Summer 2023

Quantitative Researcher Intern

- Provided a solution to the knock-in probability problem based on (Broadie, Glasserman & Kou, 1997)
- Utilized Monte-Carlo simulation to provide numerical justification for that solution
- Developed a system evaluating ETF performance per liquidity and tracking error gauges

GF Securities, Shanghai, China — Summer 2021

Electric Vehicle Equity Researcher Intern

- Generating and presenting insights from EV industrial data using Postgres SQL and Power BI
- Drafted an in-depth report about Chinese government's policy towards the EV industry

Kaggle Competitions

Santander Value Prediction Challenge: Top 15%

Optiver Realized Volatility Prediction: Top 25%

Two Sigma Using News to Predict Sentiments: Top 40%

Quora Insincere Classification Challenge: Top 40%