JINGXIANG ZOU
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Education

Boston University, Questrom School of Business, Boston, MA — Expected Jan. 2024
M.Sc. Mathematical Finance & Financial Technology, GPA 3.90/4.00
Selected courses: Stochastic Calculus, Statistics, Statistical Learning, Fixed Income, Portfolio Theory

Tongji University**,** Shanghai, China — 2018 - 2022
B.Sc. Mathematical Finance, GPA 87.19/100
Honors: Outstanding Student Scholarship (Grade 2)
Selected courses: Statistics, Complex Analysis, Real Analysis, Advanced Algebra, Calculus, Derivatives

Skills and Credentials

Programming: R, Python, SQL
Certifications: FRM I
Languages: Mandarin(native), English(fluent)

Work Experience

Haitong Securities, Shanghai, China — Summer 2023
Quant 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
Industry Analyst Intern
- Updated the company's Electric Vehicle industry research database using Excel and SQL
- Drafted an in-depth analysis of the Chinese EV Industry
- Drafted newsletters on financial disclosures of companies listed on the Shanghai stock exchange

China Merchants Bank (CMB) Nanchang Branch, Nanchang, China — Summer 2020
Corporate Account Manager Intern
- Did supporting research and due diligence for corporate loan approval
- Drafted project finance loan feasibility reports based on client information
- Opened accounts for new corporate clients on the CMB platform

Projects

Term Structure Modelling (Boston University) — Spring 2023
- Constructed US treasury yield curve term premium based on (Adrian, Crump & Monech, 2013)
- Examined relations between premium and VIX via Local Regression

Mutual Fund Style Classification (Boston University) — Spring 2023
- Used the skip-gram model to build a word embedding dictionary from fund summaries
- Built knowledge bases associated with fund types and measured distances to knowledge bases
- Leverage CNN and RNN algorithm to predict the investment strategy of each fund

Portfolio Optimization Along Risk Parity (Boston University) — Fall 2022
- Estimated covariances matrices with shrinkage methods per Ledoit & Wolf(2003)
- Optimized portfolio along risk parity and minimum variance