

JP PENG

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EDUCATION

North Carolina State University

Master of Financial Mathematics (GPA: 3.82/4.0)

Raleigh, NC

December 2025

Relevant Coursework: Stochastic Calculus, Derivatives Pricing, Monte Carlo Simulation, Machine Learning, Operational Research, Statistical Inference & Modeling, Quantitative Trading, Yield Curve Bootstrapping & Fixed Income, Time Series

University of California, Irvine

Bachelor of Science, Mathematics (GPA: 3.6/4.0)

Irvine, CA

June 2024

Bachelor of Arts, Business Administration, Emphasis in Finance (GPA: 3.6/4.0)

Relevant Coursework: Partial Differential Equations, Advanced Linear Algebra, Vector Calculus, Stochastic Processes, Real & Complex Analysis, Business Management, Business Analytics, Discounted Cash Flow (DCF) Analysis, Excel Modeling, International Finance, Supply Chain Modeling,

PROFESSIONAL SUMMARY

Quantitative Researcher and Financial Mathematics graduate with a strong foundation in financial modeling, quantitative analysis, and systematic trading. Experienced in DCF valuation, cash-flow forecasting, scenario analysis, and Excel-based financial modeling, alongside Python/SQL-driven time-series modeling, Monte Carlo simulation, risk attribution, volatility forecasting (GARCH/EGARCH), and portfolio optimization. Built production-grade data pipelines, backtesting frameworks, and risk models for equities and derivatives with robust out-of-sample performance.

WORK EXPERIENCE

Ubiquant

Quantitative Developer Summer Analyst

Tsinghua Science Park, Beijing

July 2025 – August 2025

- Orchestrated vectorized Python pipelines for large-scale trade & market data, accelerating research and portfolio analytics
- Conducted implementation shortfall and transaction cost analysis to evaluate execution quality and reduce slippage
- Developed order–trade reconciliation tools to improve accuracy of portfolio P&L and performance attribution
- Automated reporting dashboards for trading, P&L attribution, and real-time risk monitoring to support portfolio decisions

Ubiquant

Quantitative Researcher Summer Analyst

Tsinghua Science Park, Beijing

April 2025 – July 2025

- Architected SQL Server–Python (PYODBC) equity data warehouse; replicated 101 *Formulaic Alphas* signals with liquidity filters
- Selected factors via IC tests and Fama–MacBeth regressions for systematic portfolios
- Modeled volatility with EGARCH & regime-switching Gaussian HMM to dynamically scale exposures
- Applied Barra risk model (MSCI CNE5) & PCA risk-parity optimization; achieved Sharpe 1.2, max DD 6%, 14.4% return

Safran Cabin, Inc.

Supply Chain Strategic Purchasing Intern

Huntington Beach, CA

June 2023 – September 2023

- Streamlined statistical demand forecasting and cost analysis using Excel VBA to optimize inventory and supplier decisions
- Calibrated supply and P&L forecasts through Excel VBA to support budget planning and operational efficiency improvements
- Negotiated aerospace vendor contracts and optimized procurement costs by 7.2% using quantitative analysis

PROJECTS

Multi-Alpha Trading Strategy & Portfolio Management (Project Leader)

August 2025 – December 2025

- Led a team of seven to implement a daily-frequency trading strategy of the U.S. Nasdaq equities using fundamental trading signals
- Vectorized core features utilizing Python Pandas and NumPy; applied Student-t hypothesis testing for signal reliability
- Analyzed stock periodic movements through ACF/PACF time series lag tests & adjusted to Newey-West testing statistics accordingly
- Delivered 1.4 strategy Sharpe, max DD 8%, 16.8% total return over a 2-year backtesting period

iSoftstone Stock Monte Carlo Simulation Jump Diffusion GBM

January 2025 – March 2025

- Constructed Monte Carlo jump-diffusion simulation engine for tail-risk modeling and portfolio VaR stress testing
- Accelerated large-scale simulations using variance reduction techniques (Antithetic, Control Variates)
- Priced and valued iSoftstone convertible bond under DCF & Black-Scholes; evaluated hedging strategies for downside risk

Forecasting Bitcoin: A Comparison of Time Series & Machine Learning Approaches

August 2024 – December 2024

- Designed crypto time-series pipeline with lagged features for volatility modeling
- Quantified conditional volatility using GARCH/EGARCH and XGBoost, achieving ~0.90 R² out-of-sample
- Benchmarked models via walk-forward holdout tests to select robust, production-ready signals

Iowa Housing Price Prediction

August 2024 – October 2024

- Engineered structured housing dataset with encoding, imputation, normalization, and feature selection; built end-to-end ML pipeline
- Trained and tuned Ridge/Lasso regressions with cross-validation and regularization; achieved ~0.90 R² and low MAE out-of-sample
- Cross-validated model for real-time price inference and feature attribution, delivering ~13% live forecasting error

S&P 500 Return Variance Decomposition Principal Component Analysis (PCA)

Dynamic Deep Hedging Trading Strategy

Risk-Free Rate Change Forecasting – A Machine Learning Approach

SKILLS

- Programming & Technical:** Python (NumPy, Pandas, Scikit-Learn, SciPy, Numba), SQL, R, Matlab, SAS, Machine Learning: PCA, Linear/Logistic Regression, Random Forest, XGBoost, K-means & KNN, SVM, LSTM
- Software:** DBeaver, Microsoft SQL Server, Excel (Financial Modeling, VBA), Bloomberg Terminal, Interactive Brokers
- Language:** Bilingual: English & Mandarin