

Kun Qian

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EDUCATION

University of Cambridge

Sep 2021 - Oct 2022

Master of Philosophy (MPhil) in Finance (25 Offers / 500 Applicants), Judge Business School

Cambridge, UK

- GPA: Highest Distinction (Expected)
- Courses: Advanced Corporate Finance, Advanced Asset Pricing, Advanced Econometrics, Research Seminar, Microeconomics

University of Alberta

Sep 2016 - Jun 2020

Bachelor of Commerce (Honours) Finance, Alberta School of Business

Edmonton, Canada

- Major GPA: **4.0/4.0**, Cumulative GPA: **3.9/4.0**, GRE: Verbal **159/170**, Quantitative **169/170**
- Courses: Corporate Finance, Fixed Income, Financial Markets, Data Science, Statistics, Portfolio Management (**Ranked first in all**)
- Honours: Dean's list, CFA Level I Passed, AIMCO Foundation 2500\$, Undergraduate Scholarship 3000\$, Gillespie Family 1100\$, Canadian Association 3500\$, Suncor Energy Emerging Leaders 8500\$, International Student Scholarship 1500\$

ACADEMIC PROJECTS

Corporate Tax Aggressiveness and Management Voluntary Effective Tax Rate Forecasts

Oct 2020 - Aug 2021

Research Assistant, supervised by Professor Ke Wang

University of Alberta

Edmonton, Canada

- Tested and found evidence that tax aggressiveness firms disclose less voluntarily effective tax rate (ETR) forecast, suggesting the cost of voluntarily ETR forecast outweighs the benefits of improved transparency
- Created the database of 14,487 management voluntary ETR forecasts from Capital IQ and SEC filing, and classified the ETR forecast according to precession (point, range or qualitative), period (annually or quarterly) and type (GAAP, non-GAAP, or unspecified)

Market Uncertainty and Risk Premia

Sep 2019 - May 2020

Honour Thesis, supervised by Professor Aditya Kaul

University of Alberta

Edmonton, Canada

- Analysed the causal relationship between different risk premia and change in VIX using Granger causality in R, attaining evidence of flight to Value and Robustness in volatile times (proxied by the change in VIX)
- Provided evidence of flight to safety using a two-way sort and found that the flight to Value phenomena is more significant in small firms, while the flight to Robustness is more significant in big firms

Idiosyncratic Volatility Trading

Sep 2019 - Dec 2019

Algorithm Trading, supervised by Professor Philippe Cote

University of Alberta

Edmonton, Canada

- Researched and used Idiosyncratic Volatility premium as a baseline strategy and modified it by using MACD and Bollinger Bands, thus yielding a cumulative return of USD 15.4 from each initial investment, with a Sharp ratio and Omega ratio of 1.1 and 0.74
- Conducted CAPM, Fama-French 3-factor and 5-factor regression models in R for all available US stocks and formulated a monthly rebalancing portfolio over the 1953-2020 period by using a total of 30 million regression residuals for robustness test

PROFESSIONAL EXPERIENCE

Bank SinoPac, Risk Management Division Intern

Jun 2020 - Sep 2020

- Programmed and built models in SQL and VBA to track daily bonds' trading orders and calculate metrics such as modified duration, convexity, and yield to maturity of all holding bonds worth CNY 100 million
- Maintained daily Excel sheet to report current risk exposure from OTC derivatives by updating credit limit and reporting counterparty default for six parent companies and 23 subsidiaries, and drafted the daily risk report
- Constructed optimisation functions to bootstrap OIS rate in R for replacing LIBOR, saved time usually spent in Excel by 54%

Hua Tai United Securities, Debt Capital Market Summer Intern

May 2019 - Aug 2019

- Assisted in 4 preliminary bond roadshows, developed comprehensive evaluations on critical financial metrics using liquidity ratios, solvency ratios, and free cash flows to evaluate the potential credit risk, and compiled a 58-page bond prospectus
- Constructed automated model in Excel to bootstrap future interest rates gathered from the WIND financial terminal
- Analysed current economic reports and potential impacts on the bond market to evaluate appropriate window of issuance, which reduced initial YTM by 35 bps and saved CNY 2.7 million underwriting cost for clients

EXTRACURRICULAR ACTIVITIES

Teaching Assistant, Department of Finance & Accounting

University of Alberta

Sep 2018 - May 2020

- Graded over 1,000 students' assignments, projects, and exams; tailored the grading scheme to normalise the curve and ensured fairness
- Hosted weekly 3-hour tutorial sessions for answering questions and addressing concerns about lectures and exam questions

Dodge Ball Team Coordinator

University of Alberta

Sep 2016 - Oct 2018

- Organised and scheduled the Reading Week Cup, managed and planned for a total of 61 players and nine games in 9 days
- Improved equality by innovating the All-Star from pure judge mechanism to the voting mechanism led to a historic high attendance

SKILLS & INTERESTS

- **Technical:** R, SQL, VBA, Microsoft Suites, Python
- **Languages:** Chinese (Native), English (Fluent)
- **Interests:** Astrophotography, Skiing, Hiking, Dodgeball