# Jiashu Lou

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## *Education Background*

**09/2019-07/2023** **Shenzhen University (SZU)**

*Mainland China University Rankings in 2021: **18th** by Times, **33rd** by QS, **32nd** by US News*

- **Degree:** Bachelor of Science in Mathematics and Applied Mathematics & Bachelor of Economics in Finance
- **GPA:** 3.51 | **GPA of Six Semesters:** 3.17, 3.47, 3.57, 3.64, 3.56, 3.83
- **Enrolled in the 2019 Experimental Class of Mathematical Finance Program**, which is comprised of students who achieved outstanding performance in the preliminary English and math aptitude test and were selected from freshmen at the College of Mathematics and Statistics and College of Economics in SZU. With a high standard and specifically designed curriculum, the excellence rate is much lower than other majors.
- **Award:** Outstanding Student Leader Scholarship twice (Top 1%)
- **Core Courses:** Data Structure and Algorithm (A+), Securities Investment (A+), Matlab Programming (A), Mathematical Modeling (A), Numerical Analysis (A), Deep Learning and Quantized Transaction (A)

## *Internship History*

**07/2022-Present** *Quantitative Researcher,* **Shenzhen Yujin Private Equity Fund Management Co., Ltd**

**07/2021-08/2021** *FinTech Intern of Internet Finance Department,* **China Construction Bank Inc.**

- Assisted the senior team to perform product delivery, coordination and testing
- Tracked and calculated the DAU and MAU of CCB's APP *CCB Life* through SQL and conducted data visualization via Python and Excel; participated in troubleshooting and resolving technical issues
- Submitted daily reports to the manager and attended the weekly meetings with the development team

## *Research Experiences*

**06/2021-05/2022** *Project Leader,* **Research on Gene Regulation System Based on Group Sparse Optimization**

- Based gene regulation network reasoning on a rarely-considered algorithm, Group Sparse Optimization, and employed AUROC, Voting, Sensitivity Analysis, etc. to explore the factors influencing the accuracy rate
- Developed the open-source software Sparse-Optimization-Toolbox that was uploaded to Python and Github
- Authored the English research paper *Application of Sparse Optimization Algorithm in Gene Regulation Network Reasoning* which was submitted and is being examined
- The research project was approved in China College Students' 'Internet+' Innovation and Entrepreneurship Competition at SZU

**10/2021-12/2021** *Lead Author,* **Research on Covid-19 Pandemic and Economic Development**

- Found positive correlation between the number of coronavirus hospitalizations and GDP deviations through Arima model and Linear regression, and evaluated the effectiveness of pandemic policies of China and U.S.
- The research paper *Research on Prediction of Covid-19 Pandemic and Economic Impact* was published in the national journal *Modern Business* (IF=0.3)

**10/2021-10/2022** *Project Leader,* **Research on Prediction of Book Sales Based on Improved Least Squares**

- Replaced time series forecasting with Curve-fitting in predicting book sales and the sales of others products
- The research project was financially supported by SZU Innovation and Development Fund

**12/2020-05/2022** *Data Analyst,* **Research on Fire Risk Factors Based on Vine-copula Model**

- Collected viable data on the number of fires and the amount of loss over the years in Shenzhen
- Developed a financial derivative instrument to quantify and minimize fire risks

## *Modeling Competitions*

**02/2022** *Meritorious Winner (Top 9%),* **2022 COMAP Mathematical Contest In Modeling**

- Used feature selection for bitcoin and gold price data, and integrated classic time series models with technical analysis indicators for dimension expansion
- Developed the Bi-LSTM model based on Tensorflow, introducing the Attention Mechanism for improvement

**11/2021** *First Prize (Top 5%),* **Greater Bay Area Financial Modeling Contest**

- Developed LSTM deep neural network with Keras for stock price prediction, and employed order splitting strategy to avoid liquidity risk

**06/2021-10/2021** *Finalist (Top 14%),* **iFLYTECH Air Quality Evaluation Algorithm Challenge**

- Performed L1-regularized linear regression to predict the results after conducting feature engineering

## *Extracurricular Activities*

**09/2019-Present** *Monitor,* **2019 Experimental Class of Mathematical Finance Program**

- Held regular class meetings for classmates to voice their opinions and organized extracurricular events for team building; the Class was awarded Excellent Class for three consecutive years

**05/2020-05/2021** *Captain,* **Debate Team of College of Mathematics and Statistics, SZU**

- Recruited new members, organized regular training and led members to attend debate contests

## *Skills and Certificates*

- Proficient in English (IELTS: 7.0/6.5, Test Date: May 26, 2022); Native in Mandarin
- Python (Proficient), Latex (Intermediate), R Language (Intermediate), IOS Development (Basic)
- Securities Qualification Certificate (Awarded by SAC in Nov. 2020)