Tianpai Luo

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EDUCATION

Tsinghua University   Sep 2021 - Jun 2026
Financial Statistics Doctor
Research Interests: Time Series, Econometrics, Nonparametric Method, Statistical Network Analysis.

Baruch College, City University of New York   Aug 2021 - Aug 2021
MFE summer camp, distinctive certificate
Courses: Put-Call parity arbitrage with bid-ask spreads, Convexity arbitrage, Bull spreads, Bear spreads, Butterfly spreads, Straddles, Strangles.

Peking University   Sep 2019 - Jun 2022
Economics(double major) Bachelor National School of Development, Member of CCER Club Research
Dept.

Beijing Normal University   Sep 2017 - May 2021
Statistics Bachelor
- GPA: 3.8 / 4.0；90.85/100 (Rank 2/77, top 2.6%).
- Honors/Awards: National Scholarship, Honorable Mention in Mathematical Contest In Modeling, First Prize in Mathematics competition of Chinese College Students.

Chengdu No.7 High School   Sep 2014 - Jun 2017
First prize in National High School Mathematics Competition

INTERNSHIP EXPERIENCE

JD.com   Sep 2020 - Mar 2021
Data Analyst (NPS)
- BI production: Produce Bussiness Intelligence to present data and graphs automatically and upgrade related SQL codes.
- Business Report: Participate production of monthly bussiness analysis reports and diagnose reports on core brands. (Adidas, Coach etc.)
- Data analysis: Process 48 KCI indexes of 82 sales departments, monitor the change of online service and output monthly service report.
- Data research: Participate research programs on NPS data. Conduct regression analysis on NPS and Sales (GMV, ARPU etc.) data. Build new statistics scope on contributing factors of NPS.

Southwest Securities Company, Ltd.   Jun 2020 - Jul 2020
Media Research Group of Research and Development Department
- Generalize bussiness informtion about media industry:
  - Focus reports and announcements from listed companies, writing daily and weekly reports;
  - Analyze positions of public funds and anticipating Buy-Side's invesment attitudes.
  - Learn the development of related technology, such as present application of Nvida's vGPU technology.
- Writing manuscripts of comment and deep research reports:
  - Guangdong South New Media Co.,Ltd：Analyze prospectus and annual report. Generalize development status and operation pattern of major business, IPTV/OTT. Collect news about company's layout of 5G and cloud game in the future.
  - DISNEY：Collect information from the newest quarterly report. Comment the development and prospect of streaming media bussiness such as Disney+. Conclude a succesful bussiness mode to help choose Chinese media company for investment.

Program

Deep hedging on S&P500 index   Nov 2019 - May 2020
- Based on Black-Scholes model, solve stochastic optimation under hedging criterion.
- Build GJR-GARCH model to fit S&P500 index to derive essential parameters' estimation and generate sample paths from the GJR-GARCH model as training data.
- Apply deep learning with tensorflow to obtain hedging strategy under different circumstances.
- Compare results from deep hedging and delta hedging with different transaction cost. situations.
Code sources: https://github.com/ltp-THU/Quantitative-finance.git

MISCELLANEOUS

- **Skills:** R(Proficient), Python (Proficient), Stata (Basic), SQL (Basic)
- **Languages:** Chinese (Native), English (Fluent); CET-4: 613; CET6: 598; TOEFL:100; GRE: 315