罗天派

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教育经历

清华大学 2021.09 - 2026.06

金融统计直博 统计研究中心

- 研究方向：时间序列、计量经济、非参统计、网络数据。

纽约市立大学柏鲁克学院（Baruch）MFE夏令营 2021.08 - 2021.08

获优秀营员荣誉（结业考试成绩90%以上）

- 课程内容：期权平价套利策略、凸性期权价格及套利、期权组合交易策略。

北京大学 2019.09 - 2022.06

经济学（双学位） 国家发展研究院 CCER学术部成员

北京师范大学 2017.08 - 2021.05

统计学 统计学院

- GPA：3.8/4.0，平均学分绩：90.85 (专业排名2/77，前2.6%)；
- 荣誉奖项：国家奖学金、全国大学生数学竞赛一等奖、美国大学生数学建模竞赛（MCM/ICM）H奖。

成都七中 2014.09 - 2017.06

全国高中数学联合竞赛四川省一等奖。

实习经历

京东 2020.09 - 2021.03

数据分析（NPS方向）

- 数据分析：每月定期整理事业群82个部门，48项用户体验相关经营服务KCI指标，监控指标变化趋势，输出用户体验分析月报；
- 报告制作：编写月度经营业务分析报告，分析用户体验变化原因及重点影响类目及品牌。参与制作阿迪达斯、COACH品牌专项诊断报告，利用NLP及走查方法分析诊断品牌问题，通过数据洞察为业务发展提供决策支持；
- 数据研究：根据现有数据开展创新课题研究。参与研究优化全平台NPS数据细分要素统计口径；研究分析用户体验相关指标对经营业绩影响程度；聚类研究各类目NPS数据的影响原因，提供NPS精细化管控方向；
- 数据产品：参与数据产品优化及搭建。完成业绩数据BI看板搭建，完善SQL口径，使部分数据分析工作自动化、产品化；
- 项目跟进：协助各项目的跟进，包括会议组织，会议记录、信息收集、材料整理和要点提炼。

西南证券 2020.07 - 2020.08

行业研究（传媒组）

- 汇总分析行业相关信息，定期完成二级市场行业要闻日报、周报；
- 撰写深度研究报告：
  - 新媒股份：研究公司招股书及年报，总结归纳公司主营的IPTV/OTT业务的发展情况、运作模式。收集公司在云游戏、5G等领域布局，论证公司未来发展方向及赛道前景；
  - 迪士尼：整理汇总迪士尼公司新发布季报；点评迪士尼流媒体业务Disney+发展模式及前景。类比同模式运营流媒体业务的国内公司，点评内容公司发展流媒体平台可观前景。

项目经历

基于深度学习的S&P500期权对冲 2021.07 - 2021.08

- 基于Black-Scholes模型建立对冲S&P500指数期权的随机优化问题；
- 建立GJR-GARCH模型拟合S&P500指数并得出核心模型参数的估计结果，通过拟合后的GJR-GARCH模型产生训练样本集；
- 使用tensorflow建立深度学习神经网络在训练样本上优化求解对冲策略；
- 考察不同交易手续费情形以及对比深度对冲与传统Delta对冲效果差别。

项目代码：https://github.com/ltp-THU/Quantitative-finance.git

社会实践经历

参与国庆70周年的天安门群众联欢活动演出，表演训练期间表现优异，获得“模范标兵”称号。

技能/证书及其他

- **技能：** R语言(精通)、Python(熟悉)、Stata(掌握)、SQL(掌握)
- **语言：** CET-4：613；CET-6：598；TOEFL：100；GRE：315

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