Jeri A. Chang

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EDUCATION

MS Statistics, University of Chicago Expected 2025
PhD Course: Statistical Inference, Applied Linear Stat Methods, Modern Methods in Applied Statistics

MS Global Banking & Finance, National Chengchi University(with Scholarship) 2023
Relevant Course: Financial Statement Analysis and Enterprise Evaluation

BBA Finance, National Taiwan University 2017

PROFESSIONAL EXPERIENCE

Quantitative Research Consultant (Part-time), WorldQuant, LLC Apr 23 - Sep 23

- Developed trading strategies incorporating key accounting metrics to generate Alpha, tested strategies across multiple risk neutralization settings and market universes, including US Stock top 3000, 2000, 500, and 200.

Fixed Income Analyst/Trader, Nan Shan Life Insurance Company Jan 19 - Mar 23

- Leveraged U.S. monetary policy, industry trends, and accounting data to monitor USD 5.8 billion in corporate debt across various non-financial industries, including utilities, telecommunications, oil & gas, metals & mining, and pulp industries in emerging markets across Asia, the Middle East, and Latin America.
- Utilized relative value analysis to inform trading strategies, executed trades with sell-side traders based in London and New York, and assessed new issuances by analyzing appropriate issuance spreads based on counterparts' credit spread levels or the sovereign debt spread of the respective country.

Staff Consultant, Ernst & Young - Private Client Services Jan 18 - Dec 18

- Analyzed the statuses of high-net-worth clients' assets by looking into documents such as deposit books, land ownership certificates, etc., to form tax planning suggestions.

RESEARCH

Causal Machine Learning Research Project (with Alex Markham) Nov 23 - Present
Advisor: Bryon Aragam (UChicago Booth School of Business)

- Evaluate how well the latent variable models recover the true structure and parameters of synthetic datasets, learning the causal relationships.
- Analyzed the trade-offs between model likelihood and computational complexity (FLOPs) of variational autoencoder (VAE) models, as well as the relationship between likelihood and the dimension of the latent space.

Large Language Models and Finance News Summarization (with Yuyang Jiang) Mar 24 - Jun 24
Advisor: Chenhao Tan (UChicago CS Department)

- Applied OpenAI's weak-model-supervises-strong-model framework in financial news summarization and evaluated its performances from lexical and pragmatic viewpoints.
- Obtained the following results: a.) The summarization model (BART series) is better than the text generation model (LLaMA-1) on generating summaries aligned with ground truth, and b.) Text generation model (LLaMA-1) generates more financially informative summaries than the BART series.

Numerical Optimization Algorithms in Computing (with Zhekai Pang, Lin Yu) Sep 23 - Dec 23
Advisor: Tristan Goodwill (UChicago Statistics Department)

- Analyzed various optimization algorithms, including gradient descent method, Newton's method, and quasi-Newton methods, and discussed the balance between computational difficulty and the effectiveness of optimization.