JINGQI FAN

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EDUCATION

University of Michigan - Ann Arbor Ann Arbor, MI
M.S. in Quantitative Finance and Risk Management *Expected Dec.2025*

- **Related courses (expected):** Stochastic Processes, Analysis for Finance, Numerical Methods, Computational Finance, Machine Learning, Financial Modeling

Central University of Finance and Economics Beijing, China
B.S. in Information and Computing Science *Sept.2019 - Jun.2022*

- **Related Courses:** Finance, Financial Engineering, Financial Mathematics, Algebra, Probability Theory, PDE, Mathematical and Statistical Modeling

PROFESSIONAL EXPERIENCES

Shanghai Eti Ger Capital Management Shanghai, China
Quantitative Researcher Intern *Aug.2023 - Nov.2023*

- Developed and tested a futures and stock backtesting system, focusing on multi-factor framework for stock analysis, leading to a 15% increase in backtest accuracy
- Utilized minute-level price and volume data to create short-term CTA strategies for commodities, resulting in a 12% improvement in strategy returns over a three-month period
- Employed genetic programming to develop time series factors for stock index futures CTA, which enhanced model predictability by 18%
- Leveraged XGBoost algorithm to enhance factor return volatility and generalization capabilities, improving the Sharpe ratio of the trading strategy by 0.3

Shenzhen Yushun Asset Management Shenzhen, China
Quantitative Researcher Intern *May.2023 - Aug.2023*

- Conducted in-depth research on agriculture and forestry sectors, analyzing the "pig cycle" impact on the industry, which led to a 10% increase in portfolio performance by capitalizing on cyclical opportunities
- Developed a value-enhancement portfolio strategy integrated with macro timing models; optimized PB-ROE residuals and long-term momentum, resulting in a 20% reduction in portfolio drawdown
- Constructed high-frequency macro factors for asset allocation and built a portfolio simulating macro trends, achieving a 7% outperformance compared to the benchmark over a quarter

Zhongtai Securities Beijing, China
Investment Banking Intern *Feb.2023 - May.2023*

- Utilized Python to automate the collection and analysis of financial data, reducing manual data processing time by 20% and improving the efficiency of market trend assessments
- Contributed to the quantitative analysis of risk factors in bond issuance projects, assisting in optimizing bond portfolio management and ensuring compliance with regulatory requirements

RESEARCH EXPERIENCE

Stock Return Research of Listed Companies in the Liquor Industry(Python) Sept.2022 - May.2023

- Collected 20 years of stock return data for major listed liquor companies using Wind; conducted stationarity tests using ADF in Stata
- Applied linear regression to the Fama-French three-factor model in Python to optimize data fitting
- Developed a four-factor model incorporating liquidity factors, demonstrating a positive correlation between liquidity and returns

Impact of Federal Reserve Monetary Policy on China's Interest Rate Transmission(Wind, R) Winter, 2023

- Collected and visualized Federal Reserve assets and Chinese interest rates using Wind and R
- Employed a VAR model for empirical analysis, including unit root tests, Granger causality tests, and impulse response analysis

Mathematical Modeling for Future Rural Revitalization Fall, 2022

- Applied principal component analysis, hierarchical analysis, and barrier factor analysis to create a rural assessment and prediction model
- Utilized time series analysis and Monte Carlo simulation in Python and R for forecasting, providing recommendations for rural revitalization

PERSONAL SKILLS

Programming: Python, R, MATLAB
Data Analysis: Wind, Stata
Language Skills: English(fluent), Mandarin(native)