

# JING ZHAO

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## Education

### University of Michigan

Ann Arbor, MI

- ♦ **Major:** Honor Math & Statistics
- ♦ **GPA:** 4.0 / 4.0
- ♦ **Courses:** Time Series, Stochastic Process, Machine Learning, Mathematical Analysis, Linear Algebra, Probability Theory and Mathematical Statistics, Differential Equations, Regression Analysis, Python, R Programming for Statistics

Apr 2026

## Working Experience

### SAIF Quant Club Summer Camp (Shanghai Jiao Tong University)

Shanghai, China

*Quant Strategy Intern*

July 2024 – Aug 2024

- ♦ Explored the fundamentals of multi-factor stock selection and CTA strategies, automated trading without coding, low-latency strategies, stock Alpha strategies, selection and portfolio management of quant funds.
- ♦ Developed quantitative strategies and participate in automated trading competitions on Straight Flush and InfiniTrader platforms.

### SOOCHOW SECURITIES

Shanghai, China

*Quantitative Research Summer Camp Intern*

July 2024

- ♦ Explored multi-factor stock selection, low-volatility and quality investment portfolios, and backtesting under the guidance of the Chief Analyst. Presented research findings and participated in sell-side roadshows.
- ♦ Visited asset management firms to understand buy-side needs including mutual funds, private equity, and brokerage asset management.

### QIAN HE PRIVATE EQUITY (谦和私募)

Shanghai, China

*Data Mining & Quant Research Intern*

June 2024

- ♦ Computed the Spearman correlation coefficient for multiple futures contracts to assist futures strategy researchers in selecting trading contracts.
- ♦ Reproduced trading strategies defined by futures strategy researchers using Python and integrate them into trading platforms. Explored the use of deep learning and reinforcement learning for contract selection and further strategy development.

## Personal Projects

### California House Price Model

Sep 2023 – Dec 2023

- ♦ Utilized Kaggle's California housing data to identify key variables correlated with housing prices, such as minimum distance to major cities. Applied transformations for nonlinear relationships and validated factors through hypothesis testing and residual analysis.
- ♦ Excluded biased data and tested different variable combinations to minimize prediction error. Developed regression models for factors like distance to the coast, median income, and proximity to city centers, aiding in real estate price predictions.

### Stock Trading Model

Dec 2023 – Apr 2024

- ♦ Used web scraping and brokerage APIs (Tencent stock data) to collect tick history and real-time data.
- ♦ Created buy and sell strategies using regression and breakout strategies, optimizing through backtesting.
- ♦ Enhanced algorithms based on simulated returns, implementing cumulative calculations for MA strategies.

## Languages & Skills

- ♦ Language: English (bilingual proficiency), Mandarin (native proficiency)
- ♦ Skills: Python, Matlab, R, SQL, HTML