Brad (Zejun) Qiang

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Education

Olin Business School, Washington University in St. Louis St. Louis, Missouri

Master of Quantitative Finance *Aug. 2023 – Dec. 2024*

- **Relevant Courses:** Investment Theory; Options and Futures; Stochastic Calculus; Advanced Derivative Securities; Fixed Income Securities; Risk Management; Machine Learning

University of Toronto Toronto, Ontario

Honors Bachelor of Science *Sep. 2019 – Jun. 2023*

Specialist in Mathematical Applications in Economics and Finance

- **Relevant Courses:** Time Series Analysis; Probability Theory; Non-linear Optimization; PDE; Financial Economics; Mathematical Theory of Finance; Econometrics

Professional Experience

Ping An Life Insurance Co., Ltd. Shanghai, China

Equity Investment Intern *Jun. 2024 – Aug. 2024*

- Provide daily updates on stock and index data, including volatility and price.
- Assisted investment managers in analyzing the investment feasibility of industries and individual stocks.
- Collaborated with an investment manager to develop two quantitative stock timing programs in Python: Dynamic Time Warping (DTW) and Multi-Factor model.

Shenyin & Wanguo Alternative Investment Co., Ltd. Shanghai, China

Private Equity Investment Intern *Jun. 2022 – Aug. 2022*

- Assisted the investment manager in constructing valuation models like DCF and PE comparable.
- Conducted industry research and analyzed the competitive landscape, technological barriers and potential risks of projects.
- Deeply involved in due diligence and documentation of 2 Round B equity financing projects, including meeting minutes, investment decision reports.

School Projects

Study on the Credit Risk of Royal Bank of Canada Toronto, Ontario

Participant *Mar. 2023 – Apr. 2023*

- Investigated the Royal Bank of Canada's default probability trends using the Merton/KMV and Credit-Metrics models
- Contributing to a comprehensive understanding of the bank's credit risk profile.

Bayesian Pricing and Factor Models Analysis St. Louis, Missouri

Participant *Nov. 2023 – Dec. 2023*

- Built and tested Bayesian models to price sector-specific Vanguard ETFs using excess return data and Fama-French factors.
- Compared CAPM, FF3, FF5, and FF6 models, determining which best priced ETFs, and identified the best risk factors using Chib and Zeng methodology.
- Analyzed the pricing power of different models on ETFs, optimizing factor selection for better portfolio management.

Analysis and Prediction of Housing Prices in California St. Louis, Missouri

Participant *Apr. 2024 – May. 2024*

- Implemented machine learning models (Linear Regression, Lasso, Tree Methods, Random Forest) to predict housing prices.
- Analyzed key variables including median income, housing age, and proximity to urban centers using California Housing Data.
- Presented insights for real estate stakeholders, emphasizing the role of economic and geographical factors in housing valuation.

Personal

Languages: Fluent in English, Native in Chinese

Technical Skills: Python, Stata, R, VBA, Excel, PowerPoint, Word, PowerBI

Interests: Playing Soccer (Bayern Munich Fan), Playing Table Tennis, and Hiking.