Jasper Ye

734-450-6544 | zy175@duke.edu | Durham, NC, 27705

EDUCATION

Duke University | Durham, NC, USA *Aug 2023-May 2025*
Master of Engineering in Financial Technology *GPA: 3.96/4.0*
- Fellowship: Recognized my academic achievements by providing $32,990.00 USD for the pursuit of my M.Eng. degree

University of Michigan | Ann Arbor, MI, USA *Aug 2021-May 2023*
Bachelor of Science in Math of Finance and Risk Management *GPA: 3.6/4.0*
- University honors: Awarded to students with GPA greater than 3.5

EXPERIENCES

Trillium Energy Solutions | *Data Science Intern* Houston, TX, USA | *May 2024-Current*
- Constructed prediction models using SARIMA and Prophet to forecast EV monthly charging sessions across the US, aiding in company's strategic location bidding and development
- Initiated, designed, and taught over 160 people in a company-level "Python for Data Science" boot camp
- Created databases, integrated email records into database, streamlined data by removing unnecessary columns, and automated report generation, boosting team efficiency by 35%
- Developed a customized program to automate the identification of optimal power rates for new EV sites based on existing data and continuously monitor operational costs

Guosheng Securities | *Quantitative Research Intern Analyst* Shanghai, China | *Jul 2022-Sep 2022*
- Implemented the Time Series model to capture the Momentum premium across assets, optimized the strategy using standardization, increased the strategy's Sharpe ratio by 38.1%, and reduced Maximum Drawdown by 20% over 2 decades
- Applied the GARCH for volatility prediction in Sharpe-ratio-based portfolio construction, outperformed baseline for 2 decades, increased average yearly return by 62.36%, the Sharpe ratio by 61.96%, and decreased the volatility by 27.3%

Dunhe Fund Management | *Quantitative Investment Intern Analyst* Hangzhou, ZJ, China | *Jul 2021-Sep 2021*
- Monitored risk premiums and prevented risk events using the VIX index as a panic indicator of the market, automated data pipeline, and stored the computed VIX value for index options in a MySQL database to assist daily trading decisions
- Automated daily option price calculation program based on BS Model in Python to facilitate OTC single-name stock options market-making strategy, marked volatility and end-of-day price
- Predicted the trend in the market by using impulse factor as an indicator, computed the Impulse factor of SSE 50 and CSI 300 based on the moving average trading volume signals

Deloitte | *Risk Advisory Intern Analyst* Beijing, China | *Jun 2020-Aug 2020*
- Investigated 210 main businesses and more than 10,000 products from companies in the food and beverage industry, built knowledge maps of the supply and demand chain, analyzed upstream and downstream points to facilitate the project
- Performed SWOT analysis of enterprises, analyzed industry hotspots such as dairy products, liquor, and condiments, wrote an in-depth report, and presented it to senior management for decision-making

LEADERSHIP

University of Michigan Club Wrestling | *Promotion Department Member* Ann Arbor, MI, USA | *Sep 2021-Apr 2023*
- Organized successful and engaging free match nights, which attracted a remarkable 15% increase in attendance, significantly boosting the club's prominence and reach within the University of Michigan community
- Implemented a comprehensive training schedule to include personalized coaching for new members, resulting in enhanced technical proficiency and improved overall performance, consolidating the Club Wrestling team as a top-tier team

Brandeis University Boxing Club | *Vice President* Waltham, MA, USA | *Nov 2019-May 2021*
- Executed innovative promotion strategies, such as interclub boxing matches, that significantly amplified the club's visibility and appeal, resulting in an increase of 20 new trainees for Brandeis Boxing Club

SKILLS & INTERESTS

Programming Languages: Python, SQL, C++
Interests: Swimming, Cooking, Film Making, Soccer, Traveling, Comics, Music, Bernini