Ruiyang (Jason) Qin

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Education

The University of Chicago — **Chicago, IL**

Master of Science in Financial Mathematics — **Expected December 2025**

- Courses: Portfolio and Risk Management, Option Pricing, Python, Probability and Stochastic Processes

The University of Hong Kong — **Hong Kong SAR, China**

Bachelor of Economics and Finance, Minor in Computer Science (GPA: 3.85/4.0) — **May 2024**

- Courses: Multivariable Calculus, Discrete Mathematics, Ordinary Differential Equations, Statistics and Probability, Econometrics, Derivatives, Fixed Income Securities, Artificial Intelligence
- Awards: First Class Honours, Dean's Honours List (2019 – 2020, 2020 – 2021, 2021 – 2022), Reaching Out Award under the HKSAR Government Scholarship Fund

University of California, Los Angeles — **Los Angeles, CA**

Exchange Student, Economics (GPA: 4.0/4.0) — **June 2022**

- Courses: Financial Mathematics, Linear Algebra, Data Structure and Algorithms, Algorithm Design and Analysis
- Awards: Dean's Honors List

Skills

Computing: C++, Python, Jupyter, R, Unix/Linux, MS Office

Knowledge: Financial Markets, Machine Learning, Statistical Modeling, Data Analytics, Econometrics

Trading Products: Futures, Commodities, Equities, Cryptocurrencies

Financial Software: Bloomberg Terminal, Wind, iFind

Experience

Oasis Management Company — **Hong Kong SAR, China**

Research Summer Intern — **July 2024 – August 2024**

- Designed multiple web scrapers to monitor and screen news and announcements from news wires and exchange websites
- Developed event-driven strategy using block trade data and evaluated effectiveness and robustness by linear regression
- Mined and processed alternative data to improve trading strategies and developed Python programs to automate workflow

AIstra Fund — **Shanghai, China**

Quantitative Researcher Intern — **October 2023 – December 2023**

- Deployed open-source quantitative trading system, established SQL database, and formulated company's strategic plan
- Conducted research on application of LLM in investment and participated in developing agents based on GPT-4 API
- Constructed Barra risk model, ARCH/GARCH models, and trading strategies using multiple technical indicators

The Acies Asset Management Company — **Hangzhou, China**

Quantitative Researcher Intern — **August 2023 – October 2023**

- Reviewed papers about high-frequency trading, constructed and tested proposed features, and replicated results
- Trained random forests and LightGBM models and implemented K-Fold cross-validation for hyperparameter tuning
- Implemented DNN and LSTM deep learning models to enhance performance of HFT strategy for crypto futures

HKU – Shenzhen Institute of Research and Innovation — **Shenzhen, China**

Junior Researcher — **March 2023 – August 2023**

- Mined various mid- and low-frequency factors based on quantitative research reports and conducted IC/IR tests
- Developed and refined a stock-selection strategy using cross-sectional analysis and achieved Sharpe Ratio of 1.54
- Constructed factor portfolios, calculated factor returns, and developed optimization strategies for effective portfolios
- Applied multiprocessing and advanced features of Pandas to accelerate speed of backtesting system by 10 times

Additional Information

Languages: Mandarin (Native)

Interests: Photography, poker and other card games, music