Jingwen Ru

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EDUCATION

University of Chicago **Chicago, IL**

- **Master of Science in Financial Mathematics** **Expected 12/2024**
- Core Courses: Stochastic Calculus, Multivariate Statistics, Numerical Methods, Option Pricing, Generative Models, Optimization, Fixed Income Derivatives, Credit Markets, Market Microstructure.

South China University of Technology **Guangzhou, China**

- **Bachelor of Economics in Finance** **09/2019- 06/2023**
- **Bachelor of Engineering in Computer Science and Technology** **09/2019- 06/2023**
- Honors: 1st Prize Scholarship (top 4%); 1st Scholarship of "HPCQ Fund" Science and Technology Competition.
- Awards: Mathematical Contest in Modeling (US) - "Meritorious Winner"; National Market Research and Analysis Competition - National 1st Prize (CN); "Greater Bay Area Cup" FinMath Modeling Competition - 2nd Prize (CN)

SKILLS

Programing: Python, C++, SQL, R, MATLAB, Stata, VBA
Knowledge: Statistical Modeling, Machine Learning, Econometrics, Algorithmic Trading, Market Microstructure

EXPERIENCE

Chicago Trading Company **Chicago, IL**
Quantitative Trading Associate – Intern **June 2024 – August 2024**

- Completed training in Mocking Trading and Quant Curriculum, earning full marks for trading simulation design.
- Analyzed the impact of intraday flows in CL futures on price movements, developing and backtesting trade-based alpha models using statistical techniques to enhance trading strategies for the Underlying Market Making desk.
- Shadowed various desks across the firm to gain diverse exposure to trading strategies and market dynamics.

Neuburger Berman **Chicago, IL**
Quantitative Researcher – UChicago Project Lab **January 2024 – May 2024**

- Developed machine learning models to assess prepayment performance and credit risk using mortgage and macroeconomic data; engineered a Snowflake database to streamline data analysis and model deployment.
- Created and fine-tuned 3 transition models for delinquency status, utilizing backward feature selection, hyperparameter tuning, cross-validation, and constructed a transition probability matrix to predict delinquency.

Guangdong Hedge Fund **Guangzhou, China**
Quantitative Trader – Intern **July 2022 – December 2022**

- Predicted the price of main continuous contracts across all futures varieties based on position data.
- Developed trend trading and asset allocation strategies using back-testing tools such as VNPY and Backtrader.
- Designed and implemented database tools to enable seamless indicator calculation and visualization, automate daily updates, and develop web crawlers for efficient financial data collection and processing.

GF Futures **Guangzhou, China**
Quantitative Researcher – Intern **March 2022 – June 2022**

- Developed and monitored options trading portfolios using Python and VBA, integrating strategy construction, stress testing, and position monitoring to strengthen risk management and optimize portfolio performance.
- Researched asset allocation strategies, with key insights contributing to reports and strategic recommendations.
- Performed in-depth analysis of the crude oil futures market using econometrics models, created data-driven option strategies, and produced detailed reports outlining findings and actionable insights.

China Securities **Guangzhou, China**
Investment Banking Intern **December 2021 – February 2022**

- Analyzed financials, prepared working papers and application materials for an IPO.
- Conducted customer revenue, product structure, and competitive analysis, contributing to the prospectus; analyzed transaction price fairness and gross margin, and wrote case analysis reports.

PricewaterhouseCoopers **Guangzhou, China**
Risk Assurance Intern **July 2021 – August 2021**

- Bank credit card business consulting project: performed competitive analysis, analyzed business data to identified potential risks, and prepared recommendations and visual analysis reports.
- Bank mid-term IT audit project: identified and tested key business processes, confirmed business test process, prepared audit working paper, and assisted in audit rectification and process optimization.

PUBLICATION

Yunming S., **Jingwen R.,** *Influencing Mechanism of Cantonese Dialect Inheritance Intention of the Residents of the Greater Bay Area: An Empirical Analysis Based on Structural Equation Model*, Academic Research, 2022(11) Page: 78-84