

# Mingyi (Iris) Jiang

MATHEMATICAL FINANCE · STATISTICS · PURE MATHEMATICS

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## Skills

<b>Programming</b>	Proficient in SQL, Excel/VBA, R, MATLAB and SAS (Certified Advanced Programmer for SAS 9) Experience in C, Scheme, C++, JAVA, Python and Unix/Linux
<b>Financial Engineering</b>	Option Pricing Modelling, Monte Carlo Simulation, Time Series Analysis, Stochastic Process
<b>Data Science</b>	Data Visualization, Data Management, Linear/Logarithm (Robust) Regression
<b>Languages</b>	English, Mandarin

## Education

### University of Waterloo

Waterloo, Canada

CANDIDATE FOR BACHELOR OF MATHEMATICS

Sept. 2017 - Exp. Aug. 2022

- Triple Major in Mathematical Finance, Statistics and Pure Mathematics

## Work Experience

### Quantitative Research

Toronto, Canada

ONESIXTYTWO CAPITAL INC

Jan. 2020 - Present

- To Be Filled

### Financial Engineering

Toronto, Canada

IBM CANADA LMT.

Jan. 2019 - Apr. 2019

- Significantly improved regression test efficiency by analyzing, merging and removing 300+ test cases under Linux environment
- Validated financial model functions according to clients' request and created validation spreadsheets and benchmarks for RiskWatch model verification and regression test using Excel/VBA
- Generated formal financial specs explaining the model validation process
- Developed strong problem-solving abilities by debugging and polishing existing model validation code
- Created a 14-page formal financial work report with an in-depth study on interest rate risk scenario analysis in asset-liability management

### Financial Analyst Assistant

Nanjing, China

INDUSTRIAL AND COMMERCIAL BANK OF CHINA

May. 2018 - Aug. 2018

- Aggregated large datasets (40,000+ pieces) using Excel and Pivot Tables to meet business requirements
- Generated quarterly Financial Management and Investment Risk Monitoring Analysis reports and Comprehensive Risk Management reports
- Regraded 180 clients of ICBC in the internal grading management system based on their credit
- Outreached and successfully invited the 5 biggest Chinese asset management companies' managers to ICBC's non-performing assets bidding conferences

## Professional Development & Projects

### Undergraduate Research Assistant (Part-time)

Waterloo, Canada

UNIVERSITY OF WATERLOO, STATISTICS AND ACTUARIAL SCIENCE DEPARTMENT

Dec. 2019 - Present

- To Be Filled

## Bayesian Risk Management Case Competition - Second Place

Waterloo, Canada

UNIVERSITY OF WATERLOO

Oct. 2019

- Conducted in-depth analysis and prediction on the company's profitability using discounted cash flow model and linear regression model
- Collaborated with 3 other students and delivered a 10-minute presentation, achieving the second place

## SQL Trainee

Waterloo, Canada

SAVVYPRO EDUCATION

Aug. 2018 – Oct. 2018

- Analyzed various business-related datasets and solved business requirements utilizing different SQL solutions (inner join, outer join, union, sub-query, etc.)
- Conducted business reports based on the analysis across multiple tables

## BDO New Venture Project - Semi-Finalist

Waterloo, Canada

BDO CANADA

Sept. 2017 - Apr. 2018

- Analyzed business environment with business models (PEST, Porter's Five Forces) to build up a new business called LocFresh
- Conducted market research and investigated potential customers through online surveys and in-person interviews
- Collaborated with 4 other students and created a 15-page formal business report presenting findings on LocFresh's potential market, competitiveness, revenue model, etc.
- Demonstrated excellent public speaking skills, delivering a 10-minute presentation, reaching semi-finals (top 45 among 250 groups)

## Interests

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- Go, Robotics, Model Airplanes, Basketball, Guitar and Old Movies
- Jiangsu Provincial Teenager GO Contest - First Place
- Jiangsu Provincial WER (World Educational Robot) Contest - First Price
- Jiangsu Provincial Wireless Model Airplanes Race - First Price