Mingyi (Iris) Jiang

MATHEMATICAL FINANCE · STATISTICS · PURE MATHEMATICS

(+1) 519-729-5486 | m64jiang@uwaterloo.ca | my-jiang.github.io | mingyi-jiang

Skills

Programming	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
Financial Engineering	Option Pricing Modelling, Monte Carlo Simulation, Time Series Analysis, Stocastic Process
Data Science	Data Visualization, Data Management, Linear/Logarithm (Robust) Regression
Languages	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

UNIVERSITY OF WATERLOO

Waterloo, Canada

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

SAVVYPRO EDUCATION

Waterloo, Canada

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

BDO CANADA

Waterloo, Canada

Sept. 2017 - Apr. 2018

- Analyzed business environment with business models (PEST, Poter'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

- 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