王子衿 Zijin Wang

Date of Birth：1994.08 Politic outlook：Member of Communist Party of China
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Education

- 2021.12 – 2022.12 Humboldt University in Berlin, Germany, visiting scholar, funded by China Scholarship Council
- 2017.09 – present Southwestern University of Finance and Economics, Master and Ph.D. degree candidate in Mathematical Finance
- 2013.09 - 2017.06 Southwestern University of Finance and Economics, GPA: 3.6
  Bachelor of Science + Bachelor of Economics, Mathematics and Applied Mathematics

Research interest

- Financial risk management, financial asset pricing, cryptocurrency
- Machine learning, time series model, network models

Research paper

- Volatility Cluster and Its Implications in Value at Risk and Option Pricing (joint with Peimin Chen, Chunchi Wu, Peng Liu), working paper, available: https://ssrn.com/abstract=4386146
  MATLAB codes: wzj5163/Cluster-partition-volatility (github)
- GEV-based Distance to Default (joint with Peimin Chen, Chunchi Wu), working paper
  MATLAB codes：wzj5163/Distance_to_default (github)
- Network Portfolio and its Estimation under High-dimensionality (joint with Rui Ren, Wolfgang Karl Härdle, Wei Biao Wu), working paper
  R codes：wzj5163/Network-portfolio (github)
- Conditional Density Information for cryptos (joint with Ratmir Miftachov, Maria Grith, Caio Almeida), working paper
  Python & MATLAB codes：wzj5163/CDI_EPK_BTC (github)
- Firms' environmental performance and stock returns long-term volatility level and connectedness. Evidence from international comparison (joint with Gianluca Vagnani, Jinhuan Tian, Yan Dong), working paper

Academic conference

- 2022 STAT of ML, Prague, Czech Republic
  report paper "Network Portfolio and its Estimation under High-dimensionality
  Conference webpage: STAT of ML 2022
- 2022 IRTG Summer Seminar, Berlin, Germany
  report paper "Network Portfolio and its Estimation under High-dimensionality"
  Conference webpage: Summer Camp 2022
- 2022 ML Approaches Finance and Management, Berlin, Germany
  Assists in organizing the conference
  Conference webpage: ML approaches Finance and Management
- 2022 Haindorf Seminar, Hainice, Czech Republic
  Report paper "Volatility Cluster and Its Implications in Value at Risk and Option Pricing"
  Conference webpage: Haindorf Seminar 2022
- 2019 The 2nd National Mathematical Finance Doctoral Forum, Chengdu, China
  report paper "Volatility Cluster and Its Implications in Value at Risk and Option Pricing"

Academic programmes

- 2020 Central Universities Basic Research Fund Doctoral Research Project (JBK2007195, completed), as project leader
  Project title: Volatility Cluster and Its Implications in Value at Risk and Option Pricing
- 2017 Southwestern University of Finance and Economics 2017 Higher Financial and Economics Education Research Project (completed)
  Project title: Research on path innovation and mechanism guarantee for cultivating young and middle-aged students in students' ideological and political education—from the perspective of field theory
- 2016 The 13th Undergraduate Research Innovation Project of Southwestern University of Finance and Economics
  Project title: Research on the influencing mechanism of second-child gender preference in Chinese families from a micro perspective—Empirical analysis based on CFPS data (completed with A-level)

Practice experience

2023.12 – 2024.03 China Post & Capital Fund Management Co.,Ltd — Quantitative Intern

- Daily investment research, mailly focus on machine learning investment strategies and quantitative fund selection strategies, assisting in establishing the department's model library and strategy library, and assisting in building the department's quantitative fund selection scoring and quantification programmes.
- Research the target products of major asset classes in the global market
- Analysis and research on the influencing factors of the secondary market of public REITs, and constructing a stable investment portfolio of REITs

2022.08 – 2023.07 Immo-Bond — Research Intern

- This is a real estate consulting company headquartered in Frankfurt, Germany. I participated in a remote internship. My main job was to write research reports and design questionnaires.
- Research reports include housing prices and future trends of apartments, residences, and commercial real estate in major cities in Germany; historical research on mortgage interest rates in Germany; industrial and residential properties in major cities in Germany; Residential, commercial real estate developers and intermediary information; the questionnaire includes Chinese investors' concerns about German real estate

2018.01 – 2018.08 Asian Real Estate Research Institute — Research Director

- Led the REITs research team. As one of the earlier domestic teams to study REITs, we collected foreign real estate investment trust data, conducted fundamental analysis and research, translated news and research reports. The research results were published on the official account of the Asian Real Estate Research Institute.
- Assist in hosting the first Global REITs Investment Challenge Competition

2014.07 Lingang District, Yibin; Weiyuan County, Neijiang, — Grassroots research

2014.08 Yingpan Village, Xichang — Volunteer teacher

2015.02 Lumadeng Town, Fugong County, Nujiang Lisu Autonomous Prefecture, Yunnan — Grassroots poverty alleviation

2015.07 Nanniwan, Yan'an, Shaanxi Province — Study and research

Teaching experience

- Teaching Assistant: Mathematical Analysis (3 years), Advanced Algebra (2 years), English Advanced Algebra (1 year), Space Analytical Geometry, Probability Theory and Mathematical Statistics
- Online courses
  Graph theory minimum spanning tree and its applications: Minimum Spanning Tree | Quantinar
  Network Portfolio: Network Portfolio | Quantinar

Student Activities

2017.09-2019.07 Graduate Student Union of the School of Economics and Mathematics, SWUFE — Office Minister

2014.11-2015.10 Student Leader Training Course of SWUFE

2014.02-2015.07 Student Experimental Supermarket of SWUFE. — Sales manager

2013.09-2016.07 Student Union of School of Economics and Mathematics, SWUFE — Vice Chairman

Awards

- 2019 2019 Second Prize for Thesis at the Second National Mathematical Finance Doctoral Forum
- 2018 College Student Comprehensive Quality A-Level Certificate
- 2017 Outstanding Graduates of Southwestern University of Finance and Economics
- 2016-2015 Outstanding Communist Youth League Cadre of Southwestern University of Finance and Economics;
  Outstanding Young Volunteer of Southwestern University of Finance and Economics;
  Chengdu Pastoral Volunteer Star Volunteer
- 2015-2016 Wanhe Runfeng Innovation Practice Scholarship;
  Southwestern University of Finance and Economics Social Practice Scholarship;
  Southwestern University of Finance and Economics Social Work and Volunteer Service Scholarship;
  Southwestern University of Finance and Economics Academic Scholarship
- 2015 National Second Prize in National Undergraduate Mathematical Modeling Competition

Skills

- Programming ability: Proficient in using Matlab, R, and Python
- Data analysis: Familiar with using SPSS, Stata, and able to use SAS and other data analysis software
- English proficiency: IELTS 6.5, TOEFL 85
- Writing ability: Familiar with Office and LeTex
- Data retrieval: Proficient in using databases such as Wind, Bloomberg, and WRDS terminals