Yunhan Jin

Tel: (+1)332-600-9332 | Email: yunhanjin001@gmail.com

EDUCATION

Columbia University, New York, US — Sep 2025 – Dec 2026 (Expected)

Master of Arts in Mathematical Finance

- Core Coursework: Quantitative methods in investment, Model and Derivatives, Stochastic Process, Time Series.

Fudan University, Shanghai, CN — Sep 2021 – Jun 2025

B. Econ in Finance, Data Intelligence and Business Analytics track

- Cumulative GPA: 91/100
- Core Coursework: Stochastic Analysis Method in Economics and Finance, Time Series Analysis, Linear Algebra, Mathematical Analysis, Probability and Statistics, Econometrics, Microeconomics and Macroeconomics etc.
- Rewards: Outstanding Overseas Scholarship, Outstanding Student Scholarship.

University of Toronto, Toronto, CA — Sep 2023 – Dec 2023

Exchange Student, 1-Semister

WORK EXPERIENCE

Inno Asset Management Co., Shanghai, CN — May 2025 – Aug 2025

Quantitative Research Intern

- Built a factor model for future on 10 daily frequency price-volume factors, achieving an overall Sharpe ratio of 2.0. Implemented linear regression weights, automated forward pricing/month-end adjustments and vectorized computation for faster performance.
- Developed pairs trading strategy on single future pairs, and momentum trading strategy based on minute level data. FG and SA pair reached best annual return of 27.81%, and momentum has average annual return of 12.33% across all products.

Shanghai Shangjun Investment Management Co., Shanghai, CN — Feb 2025 – May 2025

Quantitative Research Intern

- Implemented an LLM-based Stock-Agent with Retrieval-Augmented Generation and memory for up-to-date market insights.
- Optimized the basis arbitrage strategy for stock index futures to enable interlinked arbitrage between IC, IM, and IF.

Jialong Technology Co., Shanghai, CN — Jun 2024 – Oct 2024

Quantitative Trading Intern

- Constructed and refined typical minute-level future factors with orthogonalization and purification to reduce factor dimensions.
- Enhanced multi-factor strategy by evaluating factor performance with historical Information Coefficient, and applying volatility-based risk-adjusted weights, improving annual returns by 30% with Sharpe of 1.25 and max drawdown of 0.28 (2022–2024).

Zhejiang DeepWin Assets Co., Shanghai, CN — Jul 2023 – Aug 2023

Quantitative Strategy Intern

- Discovered daily frequency stock factors based on moment sorting and cross-sectional volume-price strategy.
- Adapted a Non-Dominated Sorting Genetic Algorithm with Information Coefficient and annual return as thresholds to improve factors, achieving a top long-short annual return of 50.78%, IR of 3.77, and monthly winning rate of 80.95%.

PROJECTS

Price Limit, Spillover Effect and Stock Market Volatility, *Shanghai, CN* — Jan 2025 – Jun 2025

Essay with Prof. Hongzhong Liu, Fudan University

- Analyzed cross-market index logarithmic volatility and its spillover effect with EGARCH, showing higher baseline volatility and limited external transmission in China.
- Examined the impact of AH stock price limits on volatility through fixed-effect models with magnet-effect indicators, showing price-limit hits raise subsequent stock volatility.

Oliver Wyman Impact Case Competition, Shanghai, CN — Spring 2024

Top 3 Team Award

- Devised a full cycle overseas expansion strategy for Chinese company, covering global target market research, omnichannel strategy design, and a risk-return assessment model based on corporate financial statements.

SKILLS & OTHERS

- **Coursera –** Deep Learning Concentration, Machine Learning Foundation, C++ for Programmers.
- **Language -** Mandarin (Native), English (TOEFL-113, GRE-329 (Quant 170)).
- **Computer -** C, C++, Java, Python, MATLAB, SPSS, R, SQL, STATA.
- **Interests -** Badminton (silver medal at university level), Basketball (silver medal at university level), Swimming.