ZHENQI (HARRY) JING

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EDUCATION

Expected 12/23 **NEW YORK UNIVERSITY** New York, NY
The Courant Institute of Mathematical Sciences
M.S. in Mathematics in Finance
- ***Expected Coursework:*** object-oriented programming (Java), data-driven modeling, Fama-French, Black-Scholes, stochastic processes

01/19 - 04/21 **UNIVERSITY OF MICHIGAN, ANN ARBOR** Ann Arbor, MI
B.S. in Mathematics, Economics
- ***Coursework:*** simple linear regression, multiple regression analysis, probability, numerical methods, interest theory, term structure, CAPM, binomial model
- ***Honors:*** Graduation With Highest Distinction (top 3% of class)

08/17 - 12/18 **CASE WESTERN RESERVE UNIVERSITY** Cleveland, OH
Applied Mathematics Studies

EXPERIENCE

02/22 - 07/22 **HIGH HOPE WISDOM INVESTMENT**
(Asset management firm with +$1B in AUM) Nanjing, China
Quantitative Research Intern
- Studied "Likely gains from market timing" paper; developed math derivations; and explained findings to team to offer perspective for China A-share performance
- Analyzed intraday/interday prices and trading volumes of China A-shares; identified pattern variations; studied papers about explanations; assessed implications for investments
- Applied research-based decomposition method to China A-shares; identified its potential significance in constructing portfolios to outperform market
- Evaluated performance of 6 financial factors during differently performing market periods; identified significant persistence of SML factor
- Conducted literature reviews on different topics (e.g., measures for economic policy uncertainty; patterns in trading volume and return volatility)

PROJECTS

10/19 - 11/19 **UNIVERSITY OF MICHIGAN, ANN ARBOR** Ann Arbor, MI
Data Analytics (STATA)
- Replicated Tennessee Student Teacher Achievement Ratio Project to study bias caused by reverse causality and benefits of random experiments
- Investigated effect of seatbelt law introduction in California with time series regression models; used dummy variable to detect seasonal patterns in accidents

03/19 - 04/19 **Creative AI Learning Models Based on NLP (Python)**
- Trained Beatles song lyrics using n-grams language modeling

COMPUTATIONAL SKILLS / OTHER

Programming Languages: Python, Java, R, STATA
Languages: English (fluent), Mandarin (native)
Activities: Modern Algebra and Numerical Methods Grader, University of Michigan