JING (KALO) QIAN
(614) 372-3321 ∎ kaloqian@nyu.edu ∎ linkedin.com/in/jing-kaloqian ∎ video intro

EDUCATION

NEW YORK UNIVERSITY   New York, NY
The Courant Institute of Mathematical Sciences
M.S. in Mathematics in Finance (expected Dec 2022)
- *Recent Coursework:* time series models (e.g., ARIMA, GARCH, MEM), Kalman Filter, machine learning models (e.g., PCA, KNN, LSTM), Stochastic calculus (e.g., Ito's lemma), optimization, Black-Scholes-Merton equation, Black-Scholes formula, derivative pricing, Monte Carlo simulation, latent semantic analysis, alternative data analysis

THE OHIO STATE UNIVERSITY   Columbus, OH
BS in Mathematics (Aug 2017-May 2021)
- *Coursework:* Partial and ordinary differential equations, programming in MATLAB, C, Java; mathematical induction, linear algebra, design/analysis of algorithms and data structures, SQL
- *Honors:* Dean's List for 7 terms; Summa Cum Laude

EXPERIENCE

QUANTIMA LLC   New York, NY
Data Analyst / Researcher (Jul 2022-present)
- Manage retrieval, storage, and analysis of high frequency cryptocurrency data to derive factor models of highly discontinuous, noisy data sets; use Java and MySQL for data warehousing
- Use alternative factor analysis techniques, most notably robust clustering as replacement for more commonly used PCA and RMT cleaning, to solve low data quality

Noah Holdings *(China's first private wealth management firm, with $245B AUM)*   Zhejiang, China
Data Analyst Intern (Jun 2021-Jul 2021)
- Researched and identified stocks, fixed income, and alternative investments; obtained details about several popular insurance and bond products
- Evaluated trends in investing globally; presented research findings at management meetings
- Used Python to analyze financial products' performance

Zhejiang Hailiang Co., Ltd *(Aluminum processing company)*   Zhejiang, China
Data Analyst Intern (May 2020-Jun 2020)
- Built financial models (merger, DCF) in collaboration with other interns for company's valuation process in assessing potential aluminum production acquisition targets
- Aided analysts in preparing accounting vouchers that tracked transactions
- Learned details of aluminum manufacturing to ensure property accounting process

PROJECTS

NEW YORK UNIVERSITY   New York, NY
Volume Forecast – Python (July 2022-present)
- Use machine learning and time series models to predict intraday trading volume
- Improve accuracy of forecast results by adding prediction of time series models, like MEM (1,1), as features of models like LSTM

Queue Manager – Java (Sep 2021-Dec 2021)
- Created queue managers that stored data and dynamically calculated corresponding statistics
- Developed program that read time series of quotes and used queue managers to find seasonality between different time periods in 1 week

THE OHIO STATE UNIVERSITY   Columbus, OH
Bookstore Information Management – SQL (Jan 2021-Apr 2021)
- Developed database to store suppliers' and customers' information, record details of every transaction, and provide descriptions of each product

COMPUTATIONAL SKILLS/OTHER

Programming Languages and Software: Python, Java, MATLAB, SQL, C
Languages: English (Fluent), Chinese (Native)