

JIAXIN (JACKSON) YANG

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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), penalized regression, decision trees, linear regression, Fama-French, Black-Scholes, stochastic processes, Hull-White model
- 09/18 - 06/22 **UNIVERSITY OF INTERNATIONAL BUSINESS AND ECONOMICS** Beijing, China
B.A. in Financial Mathematics
- **Coursework:** linear algebra, real analysis, game theory, ordinary differential equations, Bayesian statistics, ARIMA model, financial derivatives, stochastic process, risk-neutral pricing
 - **Honors/Awards:** 1st-tier scholarship (top 5%); 1st place (2x), nationwide Chinese math modeling
- 08/21 - 12/21 **UNIVERSITY OF CALIFORNIA, BERKELEY** Berkeley, CA
Exchange Program
- **Coursework:** statistical learning, time-series analysis, optimization

EXPERIENCE

- 03/22 - 06/22 **CHINA MERCHANTS SECURITIES** Shenzhen, China
Quantitative and Fund Evaluation Research Intern
- Used compound logic to detect holdings of 1,000+ fund managers; achieved 0.96 sample accuracy for their leading products
 - Calculated stock positions in funds using lasso; tracked industry coefficients that showed preferred sectors for heavily weighting stocks in each fund
 - Analyzed 200K+ quarterly fund reviews using natural language processing; conducted sentiment analysis and generated time-varying word clouds
- 11/20 - 05/21 **FOUNDER SECURITIES** Beijing, China
Quantitative Analyst Intern
- Processed 3-minute data from IC and IF stock index futures contracts (2018 - 2020) in Python; built basic high-frequency timing strategy framework
 - Used intra-day high-frequency indicator MACD to construct CTA timing strategy; conducted backtest timing strategy introducing threshold and peak breakthrough
 - Achieved 3-year excess returns of 95% on IC and 129% on IF backtests; maximum retractions reached 24% and 26% and daily average win ratios were 59% and 60% on backtests

PROJECTS

- 03/22 - 05/22 **UNIVERSITY OF INTERNATIONAL BUSINESS AND ECONOMICS** Beijing, China
Examination of Relationships Among 50ETF IV, 50ETF, and Future Realized Volatility
- Compared asymmetric effects of A-share and Hong Kong markets using Kalman filter; discovered higher sensitivity to both positive and negative returns for investors in A-share market
 - Predicted future realized volatility with VIX using linear and dynamic models; identified VHSI (VIX in HK) as unbiased estimate while 50ETF IV (VIX in China) was biased
- 09/19 - 09/20 **UNIVERSITY OF INTERNATIONAL BUSINESS AND ECONOMICS** Beijing, China
Research on Investment Strategy Based on Text Mining and Natural Language Processing
- Analyzed news about individual stocks and constructed sentiment characteristics for it; calculated weighted average sentiment scores and constructed factors
 - Proposed stock price prediction model based on news feature extraction with SVM model and conducted empirical research; obtained regression coefficient of 0.16

COMPUTATIONAL SKILLS / OTHER

Programming Languages: Python, Java, R, MATLAB, SQL

Languages: English (fluent); Mandarin (native)

Activity: Linear algebra and real analysis teaching assistant at University of International Business and Economics