

XINQIAO (RINSTER) TONG

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EDUCATION

Expected 12/24	NEW YORK UNIVERSITY The Courant Institute of Mathematical Sciences M.S. in Mathematics in Finance <ul style="list-style-type: none">• Coursework: financial computing in Python, stochastic calculus, derivatives valuation, penalized regression, data-driven modeling, portfolio optimization and risk	New York, NY
09/19 - 06/23	XI'AN JIAOTONG-LIVERPOOL UNIVERSITY B.S. in Applied Mathematics <ul style="list-style-type: none">• Coursework: analysis, probability & statistics, ODE & PDE, mathematical modeling, operational research, numerical analysis, risk management, Markov chain, optimization• Honors/Awards: Best Overall Academic Performance Award; Rajendra Bhansali Prize• Thesis: Kou's Jump Diffusion Model for Option Pricing	Suzhou, China

EXPERIENCE

06/22 - 09/22	RUISHENG INVESTMENT (\$50M AUM) Quantitative Research Intern (Python, MATLAB) <ul style="list-style-type: none">• Designed sell put strategy based on VIX, Greeks and return-risk ratio, attaining 8.7% annual return, 3.5% maximum drawdown and 90.3% winning rate• Analyzed hedging with ratio and calendar spread based on support levels, with 2:1 ratio spread achieving 8.9% annual return, 3.0% maximum drawdown and 83.9% winning rate• Selected combinations of moving averages and commodities at daily level for CTA strategy, which realized 15.7% annual return and 4.9% maximum drawdown• Performed grid trades on 3 individual stocks (grid width 1%) after training	Qingdao, China
06/22 - 11/22	PURDUE UNIVERSITY Research Assistant (Python) <ul style="list-style-type: none">• Tested sparsified DNN based on Bayesian analysis to recognize pivotal factors• Implemented LassoNet to select factors; refitted DNN to evaluate significance of chosen factors based on portfolio's monthly return and Sharpe ratio• Discovered that top 5 factors explained 90% of return generated by all 63 factors	Remote

PROJECTS

09/22 - 06/23	XI'AN JIAOTONG-LIVERPOOL UNIVERSITY Kou's Jump Diffusion Model for Option Pricing (MATLAB) <ul style="list-style-type: none">• Derived pricing formula step by step and verified leptokurtic feature of returns• Performed parameter estimation to calibrate Black-Scholes' and Kou's models against real-world data of options on S&P 500 via fixing time to maturity and fixing option contract• Reduced prediction errors by 50.3%, on average, under Kou's model when fixing option contract	Suzhou, China
04/21 - 09/21	XI'AN JIAOTONG-LIVERPOOL UNIVERSITY Subsurface Flow Simulation via Machine Learning (Python) <ul style="list-style-type: none">• Implemented physics-informed neural network (PINN) to solve Laplacian equation with Dirichlet boundary conditions numerically• Investigated scenarios with regular blocks and irregular cracks, in which Laplacian coefficients were heterogeneous within computational domain	Suzhou, China

COMPUTATIONAL SKILLS / OTHER

Programming Languages: Python, MATLAB, SQL, Java

Languages: English (fluent), Mandarin (native)

Honors & Awards: National Scholarship in 2022, Provincial Outstanding Student in 2022, Meritorious Winner in Interdisciplinary Contest in Modeling in 2021