JUNXIAN SONG

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EDUCATION

Expected 09/25 **NEW YORK UNIVERSITY** New York, NY
The Courant Institute of Mathematical Sciences
M.S. in Mathematics in Finance
- ***Coursework:*** risk management, strategies, computing in finance, asset pricing

09/23 - 09/24 **UNIVERSITY COLLEGE LONDON** London, UK
M.Sc. in Data Science
- ***Coursework:*** machine learning, deep learning, time series analysis, data engineering
- ***Honors/Awards:*** Distinction (Top 10% of cohort)

09/20 - 07/23 **UNIVERSITY OF MANCHESTER** Manchester, UK
B.Sc. (Honors) in Mathematics and Statistics
- ***Coursework:*** stochastic analysis, statistical inference, financial modeling, computing
- ***Honors/Awards:*** Distinction (Top 5% of cohort)

EXPERIENCE

03/25 - Present **XINYUAN ASSET MANAGEMENT CO., LTD.** Shanghai, China
Quant Research Intern (Python)
- Enhanced CTA strategy (frequency-upgraded) for rotational markets; deployed live on CSI 1000 and CSI 300, delivering more than 10% annualized return with less than 0.5% max drawdown
- Designed commodity-futures inter-commodity (cross-product) spread-arbitrage framework generated more than 70% annualized returns over 4-year backtests with slippage modeling
- Developed DGDNN model on CSI 1000; delivered 0.62 F1 score, 18% excess return
- Extended HIST and refined its hidden concept module; delivered about 14% alpha on CSI 300

09/24 - 02/25 **HUATAI FUTURES** Dalian, China
Futures Research Intern (Python)
- Researched corn, soybean, and live hog futures; analyzed market structure, contract specs/calendars, carry/basis, and seasonality to inform spread/hedge design
- Used technical analysis (K-line patterns, MACD, KDJ) to identify short-term price trends
- Conducted fieldwork with growers, feed mills, crushers, and processors; collected inventory, margin, and throughput data to calibrate supply-chain and fundamental models

07/22 - 02/23 **CHINA NATIONAL PETROLEUM CORPORATION** Shenyang, China
05/21 - 12/21 **Commodity Hedging & Operations Analytics Intern**
- Co-designed rules in CNPC’s internal futures simulation (Tonghuashun), defining risk limits, margin thresholds, and execution protocols to sharpen risk awareness and pricing intuition
- Built Excel calculator comparing spot margins to hedge costs (term structure, basis, margin interest, fees/slippage), giving refined-products desk a quick view of when to hedge
- Tested CNPC’s waterway-routing model with real barge schedules; logged deviations from dispatcher-selected routes and fed findings into next parameter update

PROJECT

02/22 - 04/22 **CARNEGIE MELLON UNIVERSITY** Remote
Application and Practice of Data Science (Python)
- Implemented machine learning models in Python, including Bayesian inference, random forest
- Analyzed real-world datasets with end-to-end workflows, from preprocessing to evaluation
- Conducted research on random forest interpretability and performance

COMPUTATIONAL SKILLS / OTHER

Certifications: **Certificate in Quantitative Finance (CQF) - Expected Nov 2025** (exams completed)
Programming Languages: Python, RStudio, MATLAB, Wind, Excel
Languages: English (fluent), Mandarin (native)
Interests: Trading (Built A-share strategy with 380% annual return; max drawdown 48%), Ultimate Frisbee (China HS League - Gold), Violin (National Gold Award), Piano (National Youth Piano Competition - Provincial Gold)