

Jiajun Yan

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Skills and Credentials

Programming: C++, C#, Python, Deep Learning

Mathematics: Linear Algebra, Statistics, Probability Theory, Time Series Analysis

Certifications: CFA Level I Candidate, Bloomberg Market Concepts

Education

Boston University, Questrom School of Business

Boston, MA

M.S. Mathematical Finance & Financial Technology

Expected January 2022

- Coursework: Statistics, Programming (R, Python, C++), Stochastic Methods of Asset Pricing

Nankai University

Tianjin, China

Bachelor of Economics [GPA 83.45/100]

June 2020

- Merit award: A Hundred Projects of Tianjin
- Relevant Coursework: Financial Engineering, Derivatives Pricing, Algorithmic Trading

Experience

China Securities, Zhanwang Road Department

Tianjin, China

Intern, Investment Advisor

July 2019 - August 2019

- Assisted department manager in negotiating commissions with clients
- Educated sales representatives on features and benefits of new financial products

Shanghai Pudong Development Bank, Tianjin Branch

Tianjin, China

Intern

July 2018 - August 2018

- Analyzed financial statements to support fundraising efforts for China Asset Leasing Company Limited

Projects

New York University

New York, NY

Hidden Factors Affecting Stock Prices (remote)

July 2019 - August 2019

- Graduation thesis with modeling in Python

Academy of Mathematics and System Science, Chinese Academy of Sciences

Beijing, China

Introduction to Research in Financial Engineering

January 2019 - February 2019

- Constructed portfolio with 20% average annual rate of return
- Improved existing trading algorithm by refining calculation of breakout price

Additional Information

Languages: Mandarin, English, Russian (elementary), Japanese (elementary)

Interests: Choir, Classical Music, Piano

Sports: Tennis, Badminton

Societies and Clubs: Model United Nations, Squad Committee of China

Leadership Experience: Secretary-General of first Chinese Squad Championship: designed regulations and established championship rules, contacted organizations to win support, recruited participants to ensure continuance of game and provided training to players