

Jane (Tinghe) Lou

Shinan, Qingdao, China 266071 | +86-152-5411-0235 | thlou@bu.edu | linkedin.com/in/thlou

Skills

Programming: Python, MATLAB, R, C++

Mathematics: Stochastic Calculus, Computational Methods, Time Series Analysis

Certifications: CFA Level candidate, The securities qualification certificate (China)

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

Shandong University of Finance and Economics

Jinan, China

B.A. Financial Mathematics [GPA 3.95]

June 2020

- Merit award: Mathematical contest, Mathematical modeling contest
- Coursework: Advanced Algebra, Mathematical Analysis, Programming (C++, MATLAB, SPSS), Probability Theory and Mathematical Statistics, Differential Equations, Time Series Analysis, Stochastic Analysis, Game Theory, Operational Research, Financial Derivatives Pricing, Analysis of Quantitative Investment

Experience

UBS Company

Shanghai, China

Part-time Assistant to Industry Analyst

August 2019 – September 2019

- Calculated value of American option and European option by using binary trees pricing method, and delta hedged risk of European options (MATLAB)
- Priced down-and-out barrier options and basket options by Monte Carlo simulation (MATLAB)
- Designed option products and portfolios to meet customer needs

CAS (Chinese Academy of Sciences)

Beijing, China

Financial Engineering Intern

July 2019 – July 2019

- Employed dynamic games to model the relationship between brokers and investors
- Studied effect of investor sentiment on stock prices by developing a factor model

Projects

Shandong University of Finance and Economics

Jinan, China

Portfolio Construction Project

February 2020 – April 2020

- Selected 5 stocks from A shares to build portfolios by PEST analysis (Python, Yahoo! Finance)
- Applied mean-variance and effective boundary models, and optimized portfolio by maximum Sharpe ratio and minimum variance methods (SciPy, Python)

Shandong University of Finance and Economics

Jinan, China

Time Series Analysis Project

February 2019 – April 2019

- Predicted trend of Shanghai Composite Index by fitting ARIMA model with stationarity test and pure randomness test (R)

Additional Information

Languages: Chinese (native), English (proficient), Spanish (elementary)

Interests: Playing guitar and piano, Singing, Playing basketball, Traveling

Club Activities: Participated in College band, College women's basketball team; and deputy minister at Sports Department of University Student Union at Shandong University of Finance and Economics