

Jiajing Qian

197 Kent Street, Brookline, MA 02446 | (617)-637-5880 | jiajingq@bu.edu |
linkedin.com/in/jiajing-qian-ba37991a3

Skills and Credentials

Programming: MATLAB, R, Python, SQL, Maple, \LaTeX

Mathematics: Stochastic Calculus, Programming for Finance, Linear Regression Model, Real Analysis

Certifications: CFA Level I, Bloomberg Market Concepts, Wind Financial Terminal

Education

M.S. Mathematical Finance & Financial Technology Expected January 2023
Boston University, Questrom School of Business Boston, MA

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

B.A. Economics & Applied Mathematics June 2021
Sichuan University Chengdu, China

- Merit award: Outstanding Student in consecutive 3 years, Outstanding student leadership prize
- Coursework: Real Analysis, Complex Analysis, Python Data Analysis, Mathematical Statistics, Mathematical Analysis, Probability Theory, Ordinary Differential Equations, Advanced Linear Algebra

Exchange Student January 2020 - May 2020
Columbia University New York, NY

- Coursework: Linear Regression Model, Options and Futures, Business Communication, Business Writing

Experience

Quantitative Research Analyst Intern August 2020 - January 2021
Institute of Financial Engineering Group, Huatai Securities (HTSC) Beijing, China

- Was responsible to the evaluation of the fund managers by using Barra Model(Including the Calculation of the exposure of CNE-5 China factors, construction the matrix of common factors' return and the degree of the contribution of the common factors to the fund performance)
- Wrote China FOF Fund weekly, used wind to weekly backtest of FOF fund performance
- Wrote an in-depth report on the analysis of ESG investments made by GPIF and NPS for the China Social Security Fund

Projects

An Extended Implementation of Ito-Taylor Expansion of the Transfer Density of Diffusion Process Summer 2020
Gabelli Business School, Fordham University (Instructor: Yuewu Xu) New York, NY

- Based on the Ito theorem of stochastic differential equations and the expression of the transfer density of stochastic differential equations, a new expansion of the transfer density is given
- Used Maple to realize the new development calculation, and its convergence and reliability were verified by Black-Scholes model
- The first order stochastic differential equation is extended to the higher order stochastic differential equation

Additional Information

Languages: Mandarin (Native), English

Interests: Snow Mountain Climbing (three 5000+ meter and one 6000+ meter), Snow Boarding, Basketball (Varsity)