

Jinwen Zhang

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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 Calculus

B.A. Financial Mathematics [GPA: Top 10%] First Class Graduate June 2021
Beijing Normal Univ - Hong Kong Baptist Univ United International College Zhuhai, CN

- Merit award: Third Prize for the 2019 CUMCM-China Undergraduate Mathematical Contest in Modeling, 5 Prize for the 2020 COMAP'S Mathematical Contest in Modeling, President's Honor Roll
- Coursework: Data Structure, R, Python, C++, Economics, Risk Management, Investments, Modelling, Stochastic Processes, Differential Equations, Time Series Analysis, Multivariable Calculus, Linear Algebra

International Summer Institute for Business Management Program July 2018
University of Victoria, Peter B. Gustavson School of Business Victoria, BC, Canada

- Merit award: Best Overall Presentation
- Coursework: Business Communications, International Business, Service Management, Entrepreneurship

EXPERIENCE

Modeling Assistant | Analytic Consulting Department August 2019
TongDun Network Technology Co., Ltd., *Top fintech lending firm in China* Hangzhou, CN

- Participated in Credit ABC Cards related research, quota rate response model analysis
- Worked in consumption loans team to implement risk defense model for risk-factor attribution in most Chinese consumption loans products

PROJECTS

S&P 500 European Up-and-Out Barrier Call Option Valuations Fall 2020

- Used python algorithms to effectively realize four barrier option pricing models: Monte Carlo Simulation, Binomial Trees, Trinomial Trees, and Finite-difference method
- Compared efficiency of valuation models in the aspects of accurate calculation, calculation time, and storage space for both continuous dividend stocks and discrete dividend stocks

Short Term forecasting for Small Business August 2021 – Present

- Conducted Analysis within credit card business data, and patterns within finance and risk metrics within different vintages, and came up with a methodology of short-term forecast
- Validated forecasting results by comparing year over year growth of all the risk metrics and recalibrated the methodology and finally came up with a presentation

ADDITIONAL INFORMATION

Programming: Python, R, SQL, C++

Certifications: Bloomberg Market Concepts, Microsoft Office Word 2016 Expert

Publication: Kanlong Li, Jinwen Zhang, Haozhen Ni. *The Payoff Sensitivity of Asian Options*. 2021 2nd International Conference on World Trade and Economic Development (WTED 2021).

Languages: Mandarin, English

Interests: Piano, Various Volunteering Experience, Yoga, Pilates