

SHENGQIAN JIN

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EDUCATION

University of Michigan, Ann Arbor, MI Sept. 2018 – Dec. 2019

Master of Science in Quantitative Finance and Risk Management

- Cumulative GPA: 3.8/4.0
- Coursework: Financial Mathematics, Computational Finance, Statistics for Financial Data, Applied Statistics, Data Science in Python, Stochastic Process

Xi'an Jiaotong University, Xi'an, China Sept. 2014 – June 2018

Bachelor of Economics in Economics & Bachelor of Engineering in Thermal Energy and Power Engineering

- Cumulative GPA: 3.72/4.00
- Selected Coursework: Advanced Mathematics, Linear Algebra, Probability, Mathematical Statistics, Micro /Macroeconomics, International Economics, Security Investment Analysis, Marketing Management
- Honor: Siyuan Scholarship (2015); Yixing Scholarship (2016), Geely Industry Scholarship (2017)

EXPERIENCE

Morgan Stanley Capital International, Beijing, China July 2017 – Aug. 2017

Intern Training Program, Risk Management Analytics

- Used Python and MATLAB to complete research projects such as American options pricing and risk management with VaR simulation based on Monte Carlo method and partial differential equation applications.
- Helped to develop and to build mathematical models and formulas, and to test their accuracy with high efficiency.
- Assisted full-time investment banking analysts in crafting financing plans for corporate clients.

Huatai Securities Co., Ltd., Xining, China July 2016 – Aug. 2016

Intern, Manager Assistant, Sales and Trading Division

- Collected market information with Excel including fundamental analysis based on corporation financial statements and financial media information.
- Mastered all investment products and met clients with small and medium enterprises to recommend suitable investment products based on extensive knowledge of markets, financial products and clients' industry.

Trend Following Strategy of Sister Stocks (Four Banks in China) May 2017

Individual Project

- Developed strategies based on MATLAB, applied the strategy and took back tests based on Quantrader system from Guotai Junan Securities, and carried out cointegration analysis to choose the sister stock.
- Took the position selection according to the stocks' stability, applied risk control methods and chose the best threshold value.

SOCIAL ACTIVITIES

Xi'an Jiaotong University Student Union, Xi'an, China July 2015 – Aug. 2016

Minister of Entertainment and Art Department

- Coordinated large-scale student activities including welcome parties for freshman and XJTU Talent Competition.
- Managed budgets and communicated with the board to ensure the financial support for activities.
- Awarded the "Star Member" of XJTU Student Union.

SKILLS

- **Programming Tools:** Python, C++, R, MATLAB, SQL, Excel, Eviews
- **Language:** English (Fluent), Mandarin (Native Speaker)