

XIANGYU JIANG

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SUMMARY AND OBJECTIVE

To obtain an internship where my quantitative and analytical skills can be applied and challenged

EDUCATION

Rutgers University, New Brunswick, NJ, USA

Master of Science, Financial Statistics & Risk Management

2015 – 2016

Shanghai University of Finance and Economics, Shanghai, China

Bachelor of Science, Mathematics and Applied Mathematics, GPA:3.69/4.00, Rank:3rd out of 46 students

2015

PROFESSIONAL EXPERIENCE

Taylor Nelson Sofres, Shanghai, China

Auto Sector Intern

2014 – 2015

- Designed a survey questionnaire to track Jeep buyers' preferences and purchasing behavior
- Responsible for survey quality control and data processing in SPSS
- Conducted statistical analysis of the survey results and made recommendations to improve sales performance

RESEARCH PROJECTS

The Effect of the Earnings Conference Call on Stock Price Volatility and Trading Opportunities

2015

- Developed a linear regression model for stock price volatility and trading opportunities that result from the earnings conference call
- Applied variable transformations and residual diagnostic techniques to optimize the fit of the model
- Compared the return on the trading day following the earnings announcement with the return estimated by CAPM and tested for excess return
- Found that the excess return was not significantly different from zero

Life Insurance Actuarial Model with Stochastic Interest Rates under UDD Assumption

2015

- Established a life insurance actuarial model using the Wiener process and Uniform Distribution of Deaths assumption to simulate the impact of stochastic interest rates
- Used actuarial methods to derive algebraic expressions for pure premiums, life annuities, required funds for insurance reserves and other actuarial values
- Applied the concepts of combination and split to analyze liability limits for insurance premiums
- Used Matlab software to analyze the sensitivity of the model to changing parameter values
- Received "Outstanding Undergraduate Thesis" Award

A Study of the Effect of the "Selective Two-Child Policy" on China's Population Growth

2014

- Forecast population growth trends based on the Malthusian growth model
- Estimated the growth effect for different age groups using Markov models
- Won Second Prize in the 9th SUFE Undergraduate Research Opportunities Program

TECHNICAL AND OTHER SKILLS

Core Domain Expertise: Regression Modeling, Time Series Modeling, Quantitative Analysis

Computing and Programming: C++, Java, Matlab, Eviews, Microsoft Word, Excel & PowerPoint

Communication: Proficient in English and Mandarin

Workplace and Teaming: Experienced working with teams and serving as a team leader

HONORS AND ACTIVITIES

Bloomberg Market Concepts Certification

2015

Renmin Scholarship First Prize (*Awarded to top 3% students*)

2013

Director (*L'Oreal Campus Club*)

2013-2014

- Organized marketing activities; assisted in recruitment; established campus social platform

Marketing Manager (*Youth League Committee of SUFE*)

2012-2013

- Led 22 staff; planned and organized Hand-painted Posters Contest and Poetry Party

Vice President (*PCM Magic Society*)

2012-2013

- Coordinated a special show at the closing ceremony of the society's Cultural Festival; responsible for new member orientation