Jia Yi

Tel: (+86) 132-4034-2199, E-mail: pkuyijia@gmail.com, LinkedIn: linkedin.com/in/jia-yi-b99772230
Website: me.jyi2002.com, GitHub: https://github.com/pkuyijia

EDUCATION

Peking University, School of Mathematical Science Sep. 2020 - Jul. 2024 (expected)

Bachelor of Science in Statistics

- **Academics:** Overall GPA: 3.923/4.00; Rank: 6/238 in School of Mathematical Science, 2/50 in Dept. Of Statistics.
- **Mathematics and Statistics Courses:** Mathematical Analysis (Honored), Advanced Algebra (Honored), Probability Theory, Mathematical Statistics, Functions of Real Variables, Abstract Algebra, Ordinary Differential Equations, Applied Stochastic Calculus, Applied Stochastic Processes, Numerical Methods.
- **Finance Courses:** Principles of Economics, Advanced Technology Practice in Quant Finance, Game Theory.
- **Computer Science Courses:** Data Structure and Algorithm, Data Science with Python, Deep Learning and Reinforcement Learning, Introduction to Computer Systems, Intro to Distributed and Parallel Computing, Statistical Learning, Statistical Models and Computing Methods, Blockchain and Cryptocurrency Technologies.
- **Scholarship: National Scholarship (top 1%)**, Merit Student, First-class Freshmen Scholarship.
- **Awards: Bronze Medal in Alibaba Global Mathematics Competition**(top 20/50000+), First Prize in the 13th Chinese Mathematics Competition, Meritorious Winner in 2022 Mathematical Contest in Modeling (MCM).

The High School Affiliated to Renmin University of China Sep. 2014 - Jul. 2020

- **Awarded the Gold Medal in 61st International Mathematical Olympiad (IMO) and rank 3rd worldwide.**

Harvard College Jan. 2023 - May. 2023

- *Visiting Undergraduate Student*, **GPA**: 4.0/4.0
- **Selected Courses**: Time Series and Prediction, Geometric Machine Learning, Advanced topic in Data Science.

INTERNSHIP

Jane Street Jul. 2023 - Sep. 2023

Quantitative Trading Intern

- Predicted KMA Index return by combining price and volume information, generate useful features.
- Modeling Japan stock density in different time-of-day using related metadata features.
- Joining Jane Street as full-time Quantitative Trader in 2024 summer.

Citadel Securities Jul. 2022 - Sep. 2022

Quantitative Research Intern in Index Arbitrage Team

- Predicted stock return in various markets based on cross-market information, introduce various new features.
- According to back-testing results, the strategy perform well with significant improvement in various markets.

RESEARCH

Research on China Mutual Fund Market Efficiency Jan. 2022 - Nov. 2023

Advisor: Prof. Ruixun Zhang, School of Mathematical Science, Peking University

- Apply machine learning models to predict mutual fund return in China market.
- Identify whether mutual fund managers could generate excess returns consistently by statistical tests.

LEADERSHIP & INVOLVEMENTS

PKU Hedge Fund Association (HFA) Sep. 2021 - Present

- Lead the Activities and Trading Dept. from 2022 Autumn and organize various activities.
- President of HFA Campus in 2023-2024, organizing Quant Finance seminars and several internal events.

Lecturer of the national team of the 62nd International Mathematics Olympiad Jul. 2021

- Acted as the lecturer of 2021 Chinese IMO team by giving sessions to train problem-solving skills

SKILLS

Programming: Python (NumPy, Pandas, Scikit-learn, Matplotlib, PyTorch), C++, Linux, LaTeX, Git, HTML and CSS.
Language: Chinese (native), English (TOEFL iBT: 108, CET-6: 632)
Interests: Sports (badminton, football and basketball), card games including Poker, board games, Piano.