Kexin (Kelsey) Jin

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EDUCATION

University of Michigan **Ann Arbor, MI**
Candidate for Master of Science in Quantitative Finance and Risk Management *August 2021 – Present*
- Coursework: Stochastic Processes, Numerical Methods, Financial Mathematics, Computational Finance, Applied Statistics

Renmin University of China **Beijing**
Bachelor of Economics in Finance & Bachelor of Science in Mathematics *September 2016 - June 2020*
- Cumulative GPA: 3.53/4.00; Awards: University Academic Excellence Award (26%; 2019, 2018)
- Coursework: Financial Engineering, Derivatives, Internationale Finance, Time Series Analysis, Mathematical Analysis, Advanced Algebra, Probability, Mathematical Statistics, Mathematical Programming, Ordinary & Partial Differential Equations, Programming (C/Python), Data Structure

PROFESSIONAL EXPERIENCE

Guoyuan Futures **Beijing**
Quantitative Research Intern | Asset Management Department *September - December 2019*
- Price Forecasting: Trained a time series model that exports a combined forecast of three types of two layer neural networks, namely the group method of data handling, optimized Theta Method, and nnear, and arima; used a dataset for rolling forecasting on daily prices of soybean future (split by 0.75 into training and testing sets); achieved R square and accuracy (price rise or fall) of 96.5% and 56.7% in the sample and 95.1% and 51.2% out of sample
- Trading Signals: Built signals by comparing predicted price to baselines (moving average price, lag price and confidence interval of price); selected the best signal performing in the simulated trading from Oct. to Nov. 2019 (annualized return: 13.3%; annualized sharpe: 0.92; max drawdown: 4.7%)

Zhaoyu Investment **Beijing**
Quantitative Strategy Intern | Investment Department *June – September 2019*
- Constructed three momentum and reversal trend indexes with different frequencies and duration lengths in the investments of eight futures
- Built Python programs that realized the visualization of trading signals and back testing results

Minsheng Securities **Beijing**
Intern | Asset Management Department *July - August 2018*
- Inputted bond trading instructions into the trading system and aided in sorting out daily data reports
- Attended company meetings and wrote minutes

PROJECT EXPERIENCE

Momentum Strategies Testing **Hubei**
Graduation Thesis *February - April 2020*
- Tested the efficiency of momentum strategies of different parameters in Chinese commodity markets based on the daily trading data of 46 futures in the most recent five years; proved momentum and reversal effects for different parameters
- Introduced volume factors to build double-sort momentum strategies, namely buying winners and selling losers with larger volume); increased annual return by 7.26% and sharp by 0.17 on average of strategies with the best 4 parameters

Single Alpha Factor Testing Model **Beijing**
Team Member *November 2018*
- Calculated fundamental alpha factors by dropping extreme values, creating neutralization by regressions to market values and sector codes; made standardization to the residuals of the regressions
- Tested factors by calculating IC and IR values and by drawing and comparing accumulated return curves of companies which were sorted into ten groups by the exposure degrees to the alpha factors

LEADERSHIP & ACTIVITIES

Innovative Experimental Program for College Students **Beijing**
Team Member *March 2018 - May 2019*
- Participated in developing an innovative video rating system using natural language processing, relational networks, and artificial neural networks; organized investigations into video platform companies

Mathematical Contest in Modeling (MCM/ICM) **Beijing**
Team Captain *February 2018*
- Led the team whose paper was designated as Honorable Mention
- Finished dimension reduction of 605 variables about US energy usage conditions using principal components analysis, predicted the energy usages of four states using time series analysis and grey forecasting

SKILLS & INTERESTS

Computer Skills: Matlab, C, Python, R, Stata, E-Views, Wind, Latex

Languages: Native Chinese speaker, fluent in English

Interests: Sketch (Second Prize in University Art Festival of Youth Day, 2017), vocal music (bel canto and folk)