Yicheng Jin

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EDUCATION

University of Michigan   Ann Arbor, MI
Master of Science in Quantitative Finance and Risk Management   *Sept. 2021 — Dec. 2022*
- Courses: Financial Math, Stochastic Processes, Computational Finance, Continuous Optimization

Shanghai University   Shanghai, China
Bachelor of Science in Mathematics   *Sept. 2017 — Jun. 2021*
- GPA: **3.36/4.00**   Academic Scholarship (Top 1.5%); SHU Second-Class Scholarship (Top 5%)
- Courses: Real Analysis, Complex Analysis, Differential Equation, Differential Geometry, Complex Networks

WORK EXPERIENCE

Shanghai East-China Computer SCI-TECH Co., LTD.   Shanghai, China
Technical Support Intern   *Sept. 2020 — Oct. 2020*
- Created web framework via python.asyncio and used python.socket to receive and send network requests
- Accessed, edited, and searched database via python.sqlite3 and performed data screening and cleaning
- Set up a network server that included data processing feature to analyze user preference and user viscosity

Industrial and Commercial Bank of China   Shanghai, China
Customer Manager, Business Department   *Apr. 2020 — Jun. 2020*
- Input company statements into Power BI and used Python to calculate financial ratios for later visualization
- Explored companies in different industries, including agriculture, transportation, and public utilities
- Investigated the competitive advantage, state of operation, business model, and profitability of each company
- Completed credit investigation report for each company

PROJECT EXPERIENCE

Financial Engineering Project | New York University Spring 2020   New York, NY
- Conducted research on application and optimization of ARMA Model in stock price prediction
- Crawled stock market data via Pandas and finance.yahoo, coded in Python, and employed knowledge of probability theory to test autocorrelation of stock price and heavy-tail distribution of stock yield
- Utilized Markowitz model to give optimal investment proportion of multiple stocks and used multiplier method to set maximum and minimum proportion limits to avoid model oversensitivity

Computer Vision Project | Shanghai University Fall 2019   Shanghai, China
- Denoised handwritten data and obtained preliminary classification results with an accuracy rate of 82%
- Used PCA to extract convolution kernel, trained two-layer convolution network to achieve the purpose of dimension increase, applied SVM algorithm to classify the results
- Concluded that PCAnet optimized by KSVD is superior to original one in terms of calculation speed and accuracy

SKILLS

- **C++:** Used image processing and computer vision techniques, implemented and debugged 10+ projects
- **Python:** Implemented most common machine learning algorithms and developed several machine learning models
- **MATLAB:** Used simulation toolbox in MATLAB to analyze and optimize real-world problems