JIACHENG (JACK) CHEN

Ph.D. candidate, CFA, FRM

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ACADEMIC BACKGROUND

University of Zurich, Zurich, Switzerland Sep. 2022-Present

Ph.D. candidate in finance

ETH Zürich & University of Zurich, Zurich, Switzerland Sep. 2018-Jun. 2022

Master of Science UZH ETH in Quantitative Finance

Beijing Normal University, Beijing, China Sep. 2014-Jun. 2018

Bachelor of Applied Mathematics, Honors Program; GPA: 90.01/100; Merit scholarship every year

University of California Berkeley, Berkeley, CA Jul. 2016-Aug. 2016

Haas School of Business. Courses: Marketing, Business Speaking

PROFESSIONAL EXPERIENCE

Climate Asset Management (A partnership between HSBC and Pollination), Zurich, Switzerland Jun. 2021-Present

Quantitative Researcher, Portfolio Management

Building up the return-risk profile for the two major strategies (Natural Capital Strategy and Nature Based Carbon Strategy) of the company using the quantitative model. Simulation and Scenario analysis for specific investing projects.

E Fund Management, Guangzhou, China Aug. 2021-Sep. 2021

Equity Trader (Intern), Portfolio Management

General analysis of the ETF market and the backtest of arbitrage strategy using ETFs and its futures.

Huatai Securities, Shanghai, China Jul. 2021-Aug. 2021

Derivatives Trader (Intern), Sales & Trading

Develop the trading strategy consisting of barrier options and snowball products using quantitative signals.

The Singularity Group AG, Zurich, Switzerland Nov. 2020-Jun. 2021

Intern, Portfolio Management

Deliver the detailed analysis of TSG's investment philosophy and concept, including financial analysis, modeling, and developing integrated solutions for incorporation into the investment process.

Evergrande Group, Zurich, Switzerland Sep. 2020-Dec. 2020

Intern (remote), Industrial Research

Conduct industrial research focused on AI in banking and autonomous vehicles.

PMP Zürich, Zurich, Switzerland Oct. 2018-Jun. 2020

Portfolio manager, Quantitative Group of Portfolio Management Program

Participate in the Portfolio Management Program, managing around 1.5 million Swiss Francs (Offered in collaboration with P & K Pühringer Gemeinnützige Stiftung and ZZ Vermögensberatung (Schweiz) AG) using quantitative strategies.

Unionlife Insurance Company Ltd, Beijing, China Jul. 2017-Aug. 2017

Intern, Planning Department

Set up the S-ARIMA model for the prediction of insurance premiums and generated a result of accuracy of ±5% monthly and ±0.5% semi-annually and a ranking system of the branch companies using decision trees.

State Key Laboratory for Remote Sensing Science School of Geography, Beijing, China Jun. 2017-Apr.2018

Undergraduate Assistant

Research on image classification using Python with a focus on Deep Neural Networks

PRC Ministry of Education, Beijing, China May. 2016-May.2017

Researcher, National University Students' Innovation and Entrepreneurship Training Program

'Simulation for high-dimension stochastic system using a geometric method' Co-authored paper

Theory deduction and an algorithm implementation using MATLAB and R

ACHIEVEMENTS AND OTHER EXPERIENCE

Association of Chinese Students and Scholars in Zurich, Zurich, Switzerland Sep. 2018-Dec.2021

Vice president, General administration of the whole association

The Mathematical Contest in Modeling (MCM), Beijing, China Jan. 2017

Team Leader, Meritorious Winner

Researched the traffic problem in the Great Seattle and the impact of self-driving cars

Simulated the performance of traffic flow and wrote a 21-page report in four days

China Undergraduate Mathematical Contest in Modeling (CUMCM), Beijing, China Sep. 2016

Team Leader, Second Prize in National Contest

Researched the influence of an open housing estate on the dynamic system of traffic flow nearby

SKILLS AND OTHERS

Skills: Python, R, Excel

Certificates: Chartered Financial Analyst (CFA), Certified Financial Risk Manager (FRM), Associate of the Society of Actuaries (ASA) candidate, Bloomberg Market Concepts

Interests: Piano, Calligraphy, Cooking, Translation, Media Dubbing