Violet (Lai) Jiang

Education

Rotman School of Management & Department of Economics, University of Toronto Toronto, Ontario
Master of Financial Economics *Expected June 2026*
- **Scholarship:** Graduate Entrance Scholarship ($8,000)
- **Upcoming Relevant Courses:** Options and Futures Markets (MBA), Security and Portfolio Analysis (MBA), Corporate Finance II (MBA), Econometrics (MA), Applied Financial Risk Management (MA), Financial Economics (MA)

Faculty of Arts & Science, University of Toronto Toronto, Ontario
Honours Bachelor of Science (Specialist in Math: Application in Economics and Finance; Specialist in Statistics) *Sep 2019 – May 2024*
- **Academics:** cGPA 3.78/4.0
- **Awards/Scholarships:** Ranked 1st in the 2022 ASNA Case Competition, University of Toronto Dean's List (2019-2024)
- **Relevant Courses:** Machine Learning (A), Non-linear Optimization (A-), Time Series Analysis (A), Stochastic Process (A), Mathematical Theory of Finance (A), Programming in Python (A+), Derivative Pricing Theory (A), Probability and Statistics (A+)

Industry Certifications

- Corporate Finance Institute courses: Corporate Finance Fundamentals, Fixed Income Fundamentals, Financial Analysis Fundamentals *2024*
- Passed CFA Level I *2023*
- Passed SOA Exam Probability & Exam Financial Mathematics *2022*

Professional Experience

HuaTai Securities China
Intern – Market Research *Jul 2023 – Sep 2023*
- Performed Time Series analysis on China technology companies' A shares in Python to identify patterns and trends in historical data
- Built Python programs to optimize portfolios using Mean-Variance Optimization, achieving high Sharpe ratios and minimal volatility

China Fortune Securities China
Intern – Institutional Investment *May 2023 – Jul 2023*
- Utilized Excel and Python to support the development and validation of Asset and Liability Model to optimize investment strategies
- Collaborated with the risk management team to conduct scenario analysis and stress testing using the ALM
- Assisted in the quarterly review of the portfolio's performance, identifying areas of improvement and proposing adjustments

The People's Bank of China China
Intern – Portfolio Analysis & Research *Jan 2023 – Apr 2023*
- Leveraged Excel to compile a dataset with financial information for a diverse portfolio of over 150 contracts
- Automated data processing tasks using Python, significantly improving efficiency and accuracy in financial reporting and analysis
- Developed and implemented risk models, such as Monte Carlo and Value at Risk to evaluate the impact of market fluctuations

Aviva Canada Toronto, Ontario
Intern – Actuarial Science *May 2022 – Aug 2022*
- Developed a VBA automation template to streamline the daily process of vehicle code mapping and updates
- Audited Alberta auto insurance policies issued in Feb and May by reconciling policy premiums between actuarial and broker systems
- Drafted reports on recent rate changes, including detailed analyses and summaries, for regulatory review and compliance purposes

Relevant ACADEMIC PROJECT

Risklab Toronto, Ontario
ESG – Financial Performance Analysis Link to Paper (still in progress) *May 2023 – Present*
- Gathered ESG ratings and financial data for S&P 500 companies from 2016 to 2022 via Bloomberg, and performed data cleaning
- Utilized random forest approach (MDI) in Python to unveil the link between ESG factors and financial performance
- Generated Shapley Value and Partial Dependence Plot to interpret the random forest models

Personal

- **Technical skills**: Familiar with Python, R, Matlab and SQL; Familiar in Excel and Bloomberg Terminal Services
- **Languages**: English, Mandarin
- **Interests**: gaming, extreme sports, gardening, skiing