

Violet (Lai) Jiang

EDUCATION

Rotman School of Management & Department of Economics, University of Toronto

Master of Financial Economics

Toronto, Ontario

Expected June 2026

- **Scholarship:** Graduate Entrance Scholarship (\$8,000)
- **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

Honours Bachelor of Science (Specialist in Math: Application in Economics and Finance; Specialist in Statistics)

Toronto, Ontario

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

Intern – Market Research

China

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

Intern – Institutional Investment

China

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

Intern – Portfolio Analysis & Research

China

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

Intern – Actuarial Science

Toronto, Ontario

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

ESG – Financial Performance Analysis [Link to Paper](#) (still in progress)

Toronto, Ontario

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