JIASHENG (JASON) CHEN

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EDUCATION

Columbia University

MA in Mathematics of Finance

• Courses Highlight: Stochastic Processes Applications, Statistical Inference and Time-Series Modeling, Stochastic Methods in Finance, Numerical Methods in Finance, Financial Risk Management, Model and Trade Derivatives

University of Michigan - Ann Arbor

Bachelor of Science in Mathematics of Finance and Risk Management Bachelor of Science in Economics

· Courses Highlight: Linear Algebra, Differential Equations, Probability Theory, Real Analysis, Python, Financial Mathematics

WORK EXPERIENCE

Cambridge Energy Solutions LLC

Power Trading Analyst

- Quality control of all changes and updates to the DAYZER, TRANZER and database models. Test the models of all combinations of inputs and confirm these are performing as intended.
- Maintaining the market models and writing new scripts and update existing scripts using DZScript, specifically transmission system market models.
- Maintaining the market models for several North American markets. Tracking market changes in various ISOs/RTOs.
- Assisting in the development of new market model features. Testing, using, supporting and improving existing CES software products.

Guzman Energy LLC

Trading Department Intern

- Utilized python for data processing, transformation, quality check, and analysis of 3 Independent System Operator (ISO) market data set comprising over 200 tables, encompassing Load, Constraints, Generation, and Congestion features.
- Leveraged SOL to efficiently query and manage large data sets within the energy market database, enhancing data retrieval and analysis capabilities for quantitative modeling. Established indexes and connections for efficient data integration and categorization of energy market database such as wind power, coal electricity, hydro power, and nuclear power in the database, further improving search efficiency.
- Utilized SARIMA and GARCH models to uncover patterns and volatilities, leading to the development of predictive models for key metrics such as location marginal price, shadow price, and power demand, enhancing trading strategies and decision-making in the energy market.
- Developed a robust risk management model for path engine flow in the power market, effectively improving risk measurement by 1.21 % through path clustering. Enhanced risk estimation precision by implementing a Monte Carlo Simulation approach that leverages assigned latent variables, outage considerations, and wind factors for precise constraint sampling.

RESEARCH AND PROJECTS

Momentum Performance in Chinese Secondary Market

- · Conducted in-depth research into strategies, analyzing the relationship between Momentum, Turnover, and Volatility factors with 3 fundamental factors using optimization weights.
- Utilized information coefficient and information decay techniques to assess the performance of Momentum and other comparative factors individually. Employed exponential decaying weights for momentum portfolio construction.
- Executed rigorous back-testing, refining risk constraints, and evaluating the performance of momentum and fundamental factor portfolios across the CSI 300 index over a 10-year period.

SKILLS AND OTHER INFORMATION

Developer Tools: PyCharm, Jupyter, DBeaver, Visual Studio, Overleaf

Computer Languages: Python, SQL, R, LaTex

Languages: Chinese (native), English (proficiency)

Interests: Lego MOCer, pencil painting lover, photographer

New York, NY

June. 2023 - Aug. 2023

Sep 2022 - Dec 2022

Ann Arbor, MI Aug. 2019 - May. 2022

Sep. 2022 - Dec. 2023

New York, NY

Mar. 2024 - present

Boston, MA