YE QIAN

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EDUCATION

Temple University *Aug 2019 - Present*
Ph.D., Finance
Fox School of Business

Case Western Reserve University *Aug 2017 - Jan 2019*
M.S., Finance Overall GPA: 4.00/4.00
Weatherhead School of Management

Zhejiang University *Sep 2013 - Jun 2017*
B.S., Finance Overall GPA: 3.70/4.00
School of Economics

TECHNICAL STRENGTHS

Computer Languages	Python, R, SQL, MATLAB, Java
Software & Tools	SAS, Stata, Microsoft Excel, Bloomberg, LaTeX, EViews

RESEARCH EXPERIENCE

Empirical Asset Pricing Using Machine Learning Oct 2018 - Nov 2018
Individual Project - Applications in Financial Big Data

· Constructed 30 stock-level predictive characteristics with the SAS code based on the cross section of stock returns literature
· Split the data into training and testing samples and performed both simple linear regression model and ridge regression model to predict stock returns using Python
· Compared out-of-sample predictive accuracy between two models to see whether machine learning offers an improved description of expected return behavior relative to traditional forecasting method

Testing Fama-French Five-factor Asset Pricing Model Oct 2018 - Nov 2018
Group Project - Data Analysis and Linear Models

· Worked in a team of two people and transformed a collection of daily ETF prices into an object of portfolio log returns using R
· Fitted a regression model relating the portfolio returns to F-F five factors and checked the adequacy of the regression model with a number of diagnostics such as residual plots and hat matrix leverage values
· Implemented remedial measure of AR model for potential problems of autocorrelation

Research of Mergers and Acquisitions Oct 2017 - Nov 2017
Individual Project - Empirical Finance

· Accessed WRDS from SAS and collected stock return data of companies involved in mergers
· Examined the efficiency of market reactions to merger announcements based on event study
· Explored the determinants of successful merger completion based on a logistic regression framework
· Received maximum grade for project and ranked first in the class for best SAS programming skills

ACADEMIC ACHIEVEMENTS

Academic Achievement Award 2018

Weatherhead Scholarship Recipient 2018

Member, Beta Gamma Sigma International Business Honor Society 2018

RELEVANT COURSES

Core Courses	**Other Courses**
Empirical Finance	Econometrics
Financial Modeling	Calculus & Linear Algebra
Derivatives & Risk Management	Probability and Statistics
Financial Models Using Big Data	Ordinary Differential Equations
Applications in Financial Big Data	Data Analysis & Linear Models

TEACHING EXPERIENCE

TA for Empirical Finance by Prof. Leonardo Madureira 2018

TA for Derivatives and Risk Management by Prof. Peter Ritchken 2018

ADDITIONAL

CFA Program - Passed CFA Exam Level I 2019

FRM Program - Passed FRM Exam Part I and Part II 2018

SAS Certified Advanced Programmer for SAS 9 2018

Outstanding Student Leader (Vice President of ZJU Overseas Education and Employment Association) 2016

Summer School in University of California - Berkeley 2015

Group Prize, Fifth ICBC Cup Finance Design Contest for Undergraduates (Top 6%) 2014

The 2nd Prize of Zhejiang Province in National Mathematics League Match in High School (Top 2%) 2012