Jie Gong

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Objective: look for an internship that improve my quantitative and analytical skills

Education Background:

University of Minnesota, Twin Cities — Since September 2008 till now
- Major: Financial Mathematics
- Degree: Master(expected in June ,2010)
- GPA:3.4

Shanghai JiaoTong University, Shanghai, China — September 2004 to June 2008
- Major: Electrical Engineering
- Degree: Bachelor
- GPA:3.1

Projects:

Option pricing tools:
- European options under Black-Scholes Model
- American and European options under CRR model
- Exotic options using Monte Carlo simulation

Implied volatility calculator:
- Using numerical methods solving implied volatilities of European options

Principal component analysis:
- An analysis on principal component affecting prices of auto-sector stocks

Hedging position calculator:
- Using delta hedging strategy on options with PL calculator on spreadsheet

Hurst Component calculator:
- A spreadsheet calculator using box-counting method

Power Plant Optimization:
- An optimization solution to electric generator according to market data

Financial report analysis:
- An analysis on annual and quarterly report of Travelers Companies, Inc

Related Experience:

Part-time researcher
Research Institute of Haitong Security, Shanghai, China
Research topics:
- Color of commodity futures
- Connection between copper sector stock price and future price on copper
- Application of three-factor model in Chinese equity market