Qiao(James) Jiang

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Education

Temple University – *Philadelphia, PA,* 2014 – Present
Ph.D. in Risk Management and Insurance

Columbia University – *New York, NY*, 2012 –2014
M.S. in Actuarial Science

University of Minnesota - *Twin Cities*, *Minnesota*, 2009 – 2012
B.S. in Mathematics, Distinction

Acadia University – *Wolfville, Nova Scotia*, 2008 – 2009
B.S. in Mathematics

Actuarial Qualifications

- ASA designation
- FSA module: Enterprise Risk Management, in progress
- FSA exam: QFI Core, Nov. 2018

Computer Skills

- R (Advanced)
- C++ (used for IMA Mathematical Modeling Competition)
- Matlab (Intermediate)
- Python (Basic)

Research Assistant Experience

- Temple University, with Hua Chen, 2017
- Temple University, with Mary Weiss, 2016 – 2017
- New York University, with Halina Frydman, 2013 – 2014
- Columbia Business School, 2013

Teaching Assistant Experience

- Temple University
  - Actuarial Corporate Finance (for MFE), Spring 2017 and Fall 2017
  - Actuarial Theory of Interest (for FM), Spring 2016
  - Actuarial Modeling (for C exam), Spring 2015 and Spring 2016
- Columbia University
  - Life Contingency (for MLC exam), Spring 2013
  - Quantitative Risk Management, Fall 2013

Professional Experience

Project in Triangle on Mortality Risk Sep 2013 – Dec 2014
Columbia University, New York, NY

- Use Renshaw-Habermann (RH) model to estimate mortality risk on mortality data of different countries from Human Mortality Database and implement the model in R
- Analyze the model and interpret fitting results in different countries
- Assume different distributions to apply MLEs and analyze the effectiveness parameter reductions

Statistic Internship May 2013 – Jul 2013

United Nation Headquarter, New York, NY

- Assisted in designing, organizing, planning and managing the collection, evaluation, analysis, compilation and dissemination of statistical data
- Prepared draft technical documents for international, intergovernmental and expert group meetings and assists in drafting relevant reports

Application of Transition Matrices to P&C data Jan 2013 - May 2013

Columbia University, New York, NY

- Established Markov Chain model of the specific P&C data for application of Transition Matrices
- Built functions in R to analyze the data and construct transition matrices for predicting future loss.
- Improved communication skills in multi-cultural environment with team members in different knowledge background to finish the study and paper

Quantitative Risk Management Projects Oct 2012 – Dec 2012

Columbia University, New York, NY

- Developed a model to estimate probability of companies' bankruptcy in certain years
- Gained advanced Excel skills and experience in large data simulations
- Obtained knowledge of complex and popular models in interest rate, bonds, stock pricing, etc.

Asset and Liability Management Project: Case Study in SPDA Model Sep 2012 – Dec 2012

- Generated interest rates and priced bonds with different maturities based on Three Factor Cox-Ingersoll-Ross model
- Created the efficient frontier for different bond portfolios
- Developed an algorithm to select the optimal bond portfolio in accordance to the efficient frontier and immunization.

Working Paper

- "Does Investment Banking Network Affect Analyst Forecast Accuracy?", with Chi Zhang and Xun Zhong, 2018
- "Application of Hidden Markov Model to Auto Insurance from Actuarial Perspective", with Wei-Shi Yang, 2018

Conference Experience

- Discussant in Financial Management Association, 2017
- American Risk and Insurance Association, 2017

Honors and Awards

- Young Scholars Interdisciplinary funding Spring 2017
- Young Scholars Interdisciplinary funding Spring 2016
- Maroon Scholarship Award Sep 2009 – May 2012
- Dean's List Sep 2009 – May 2012
- Honorable Mention, Mathematical Contest in Modeling Apr 2011
- Rank No. 8 out of 85 teams in North Central Math Competition Feb 2010
- Outstanding Winner at the IMA Mathematical Modeling Competition Nov 2010