JIAKAI CHEN

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Simon Business School, University of Rochester, Rochester, NY 14627

EDUCATION

SIMON BUSINESS SCHOOL, UNIVERSITY OF ROCHESTER

Ph.D. Student in Finance 2023/9 – present

- **Current research interest:** Machine learning-related topics, empirical corporate finance, empirical asset pricing

THE UNIVERSITY OF HONG KONG

Bachelor of Arts and Sciences in Financial Technology, second major in Computer Science 2019/9 - 2023/6

- **GPA**: 3.86/4.3
- **Awards**: Dean's Award for Engineering Students, Lee Shau Kee Scholarships
- **Core courses**: Introductory Microeconomics (A-), Intermediate Macroeconomics (A+), Investment and Portfolio Analysis (A+), Machine Learning (A+), Deep Learning (A+), Natural Language Processing (in progress), Distributed Ledger and Blockchain (B+), Linear Algebra, Probability and Statistics (A+)

RESEARCH EXPERIENCE

Simon Business School Summer 2024

First-year paper: Machine Learning and Mutual Fund Performance

- Mutual funds claimed to be actively using machine learning in portfolio management do not outperform others, while the funds with managers/advisors with machine learning background have better performance

HKU Business School 2022/4 – 2022/10

Research Assistant, Project led by Dr. Yang YOU

- Completed data preprocessing by formatting entries, calculating derived values, and merging different datasets
- Checked the completeness of image dataset, researched and extracted visual features of the images, and evaluated the applicability of each feature based on intrinsic meaning, correlation to other features, and calculation complexity
- Developed machine learning model for price prediction based on the acquired data and extracted features
- Built the out-of-sample test dataset and tested the performance of the machine learning model with satisfying result

PROJECT EXPERIENCE

Final Year Project: An E-Wallet Solution for Financial Inclusion 2022/7 – 2023/5

Group Leader, supervised by Dr. Siu Ming YIU

- To design an e-wallet system with both online and offline functionalities to enhance financial inclusion
- Initiated the project idea and framework, came up with the functional design and workflow of the e-wallet
- Identified the key technical problems for the e-wallet and raised preliminary solutions

SuperCloudPay Project for Dean's Innovation Fund 2022/2

Group Member, supervised by Dr. Kam Pui CHOW

- To design a cloud-based e-wallet system and write a business proposal for the project
- Participated in the proposition of the cloud-based structure and the functions including privacy-preserving computation, decentralized authorization, auto bill-splitting, and financial planning
- Conducted product analysis, designed the business model and marketing plan, participated in the business proposal writing

Chengdu80 Hackathon 2021/8

Group Member, supervised by Dr. Man Ho Allen AU

- To categorize corporate risk type for different companies using given corporate data
- Preprocessed corporate data by filling missing values, and trained machine learning model (LightGBM) for detecting different risk types with model explanation technique (LIME) to interpret categorization results
- Helped other member to build the webpage as an interactive information inquiry system on the corporate data and risk types
- The group won 3rd price in the hackathon