

# Xiang Shi

*Address:* Room 200, 203 West 10th Avenue, Columbus, OH

*E-mail:* orashshi@gmail.com \* *Phone number:* +1(971)825-8828

## Education

---

**Bachelor of Science in Mathematics(Sophomore)**

*The Ohio State University(OSU)*

*Honors Financial Track*

*08/2023 - 06/2026*

*CGPA: 3.94/4.00(Dean's List for two semesters)*

*Main Courses: Honors Analysis I(A), Honors Analysis II(A-), Honors Abstract Algebra(A), Data Structure I(A), Stochastic Calculus I(A-), Money and Bank(A), Intermediate Microeconomics(A), Intermediate Macroeconomics(A).*

## Research and project experiences

---

**Department of Mathematics, The Ohio State University**

*03/2023 - Present*

*Research Assistant supervised by Professor Ovidiu Costin*

*Columbus, OH*

- Contributed to the evolving field of computational fluid dynamics (CFD), leveraging both theoretical advancements in PDEs and practical computational methods, including work on Euler and Navier-Stokes equations for incompressible and compressible flows, as well as exploring the dynamics of more complex flows such as magneto-hydrodynamics.
- Contributed to the evolving field of computational fluid dynamics (CFD), leveraging both theoretical advancements in PDEs and practical computational methods. This included work on Euler and Navier-Stokes equations for incompressible and compressible flows, as well as exploring the dynamics of more complex flows such as magneto-hydrodynamics.
- Implemented sophisticated computational techniques in the study of turbulence, considering both algorithmic and hardware aspects. Utilized modern computational tools like Tensorflow and Python for ML-based modeling, while also integrating these with traditional CFD codes written in languages like C or Fortran.

## Internship and professional experiences

---

**Schroders Investments**

*06/2023 - 08/2023*

*Quantitative Analyst and Trader Intern*

*Shanghai, China*

- Developed and implemented the Heston Model for quantitative investment strategies, focusing on both relative value and directional approaches. Utilized a range of models to predict stock performance and identify profitable opportunities, based on historical data analysis
- Employed various quantitative investment strategies, including quantitative value strategy, event-driven arbitrage, risk parity funds, statistical arbitrage, and AI and big data strategies, to analyze and rank equities, manage risk, and optimize portfolios.
- Specialized in option pricing using PDE-based methods for efficient numerical valuation of derivative contracts in both Black-Scholes and incomplete markets. This included dealing with Levy processes and stochastic volatility models.
- Applied machine learning algorithms for time-series analysis, including Recurrent Neural Networks, Long Short-term Memory, ARIMA, and decision trees, to predict future market trends and outcomes based on historical data.

## Social and campus activities

---

**Ingress Chinese Stock Investment Club, OSU**

*06/2023 - Present*

*Lecturer, Chief Investment Officer(Department of Investment Research)*

*Columbus, OH*

- Leading comprehensive stock analysis, and translating insights into research reports using diverse analytical methods such as time series modeling, financial indicator consolidation, and factor model integration.
- Implemented pricing methods in Python for European and exotic contracts on jump-diffusions, including reformulation of pricing problems as deterministic partial (integro) differential equations
- Developing the training framework within the club, organizing tailored workshops and tutoring projects, and delivering monthly sessions on quantitative finance.
- Providing academic support to other club departments by offering research reports and insights.
- Designer and Lecturer of *Introduction to Quantitative Investment* (Fall, 2023) and lecture notes editing.

### **Janus Classics**

*Founder and CEO*

*06/2023 - Present*

*Cayman Islands*

- Established Janus Classics, a classical music record label, and a new release JACL-1
- Successfully secured contracts with renowned artists including Yibai Chen, cellist, and Louis Langrée, conductor of the Cincinnati Symphony Orchestra, through effective networking and talent engagement, and direct recording sessions for artists.
- Collaborating with Japanese manufacturing partners to facilitate the production and distribution of records, and building partnerships with broadcasting corporations, uncovering, and restoring previously unreleased historical recordings for transformation into CD formats, thereby expanding our musical repertoire.

### **The Wilhelm Furtwangler Society of China(WFSC)**

*Founder and Chair*

*02/2021 - Present*

*Shanghai, China*

- Established the WFSC, a global community of over 5000 members, dedicated to providing and promoting audiovisual and written content for classical music enthusiasts passionate about Wilhelm Furtwangler's conducting artistry.
- Curated and translated an extensive collection of over 300 German-language materials.
- Launched WFSC-001 and WFSC-002/4 albums, yielding profits exceeding \$10,000, and initiated the Education Assistance Fund, contributing periodic donations to underserved mountainous regions in Guizhou, totaling \$20,000.

### **Thucydidean Times**

*Founder, Chief Editor*

*08/2023 - Present*

*Columbus, OH*

- Authoring comprehensive editorials that focus on the latest financial news in China, diving deep into macroeconomic trends, and providing strategic investment advice for the A-share market every week.
- Curating and disseminating global news updates, complementing them with insightful reviews that shed light on the broader implications and underlying narratives.
- Passionately dedicated to advocating for the rights and freedoms of the Chinese people and consistently pen thought-provoking pieces that institution in China, emphasizing the merits of freedom, democracy, and the intrinsic value of a society free from dictatorship.

## ***Professional skills***

### **Programming Languages/Tools**

### **Language Proficiency**

### **Interests**

Python(proficient), Java(proficient), JavaScript(proficient)

Mandarin(native); English(proficient)

Composer with a portfolio of over 60 original classical music compositions, CD Collector with a curated collection exceeding 10,000 CDs.