Yanwei Jia

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Education

Ph.D. Quantitative Finance, National University of Singapore, July 2020. (Thesis: Two Essays on FinTech.)

B.Sc. Mathematics and applied mathematics, Tsinghua University (Beijing, P.R.China), July 2016.

Career History

Adjunct Assistant Professor, Department of Industrial Engineering and Operations Research, Columbia University, December 2020 -

Associate Research Scientist, Department of Industrial Engineering and Operations Research, Columbia University, December 2020 -

Research Fellow, Risk Management Institute, National University of Singapore, October 2020 to November 2020.

Research Assistant, Risk Management Institute, National University of Singapore, June 2020 to September 2020.

Publication

- Min Dai, **Yanwei Jia**, and Steven Kou (2020). "The Wisdom of the Crowd and Prediction Markets". Journal of Econometrics.

Working paper

- Min Dai, Yuchao Dong, and **Yanwei Jia** (2020). "Learning Equilibrium Mean-Variance Strategy".
- **Yanwei Jia**, Jussi Keppo and Ville Satopää. (2020) "Herding in Probabilistic Forecasts".

Ongoing Project

- Exploratory expected utility maximization with reinforcement learning, joint work with Min Dai and Yuchao Dong.
- Equilibrium solution in mean variance problem with transaction cost, joint work with Min Dai and Hanqing Jin.
- Equilibrium solution in mean variance problem under model uncertainty, joint work with Chao Zhou.

- A project on diversity, joint work with Masaaki Kijima and Steven Kou.
- Efficient importance sampling for Markov random walk, joint work with Cheng-Der Fuh and Steven Kou.
- Chinese interbank repo market, joint work with Min Dai and Steven Kou.

Awards

- INFORMS Decision Analysis Society 2020 Student Paper Award Runner-up. November 2020.
- Top Graduate Tutors (Math Department) in Academic Year 2018/2019, August 2019.
- Bayesian Crowd Conference Travel Award, Tinbergen Institute, June 2019.
- NUS Research scholarship, July 2016 to June 2020, National University of Singapore.
- S. T. Yau College Students Mathematics Contest, P. L. Hsu Bronze Medal, 2015.
- Evergrande (Hengda) Scholarship, Tsinghua University, August 2014, 2015.

Presentation

- INFORMS Annual Meeting, November 2020, online.
- INFORMS Annual Meeting, October 2019, Seattle, USA.
- Quantitative Finance Workshop on Fintech and Machine Learning, August 2019, Singapore, Singapore.
- 14th Tinbergen Institute Conference, June 2019, Rotterdam, Netherlands.
- 4th Berlin-Princeton-Singapore Workshop on Quantitative Finance, March 2019, Singapore, Singapore.
- 12th Annual Risk Management Conference, July 2018, Singapore, Singapore.

Teaching Experience

- Spring 2021, IEOR 4630 Asset allocation, Columbia University.
- 2017-2020, TA for MA1101 Linear Algebra I, MA4269 Financial Mathematics II, and Discrete Structure, National University of Singapore