

ZIAN CHEN

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EDUCATION

Septembre 2025 – Decembre 2026
El Karoui Probability & Finance

Université Paris 6 & École Polytechnique
Paris, France

Septembre 2022 – Septembre 2026
Cycle ingénieur polytechnicien, passed the concours international

École Polytechnique
Palaiseau, France

- Additional courses in economics, computer science and physics, with current GPA 3.93/4.00, rank 35/436.

Septembre 2019 – June 2023

Bachelor of Natural Science, selected for the Special Class for the Gifted Young

University of Science and Technology of China
Hefei, Anhui, China

- Major in mathematics and applied mathematics, studied in the China-France Mathematics Talent Class.

WORK EXPERIENCE

April 2025 – August 2025
Portfolio Construction

Research Internship, Capital Fund Management
Paris, France

- Studied practical portfolio construction theories for various asset classes, primarily equities and futures.
- Analyzed solver performance through original papers and addressed inaccuracy in real practical problems, developed benchmark and visualization tools for optimizer evaluation and parameter tuning in portfolio optimization.

June 2024 – August 2024
Quantitative Research

Internship, X-Asset Management
Pudong, Shanghai, China

- Mined and analysed volume-price factors (alphas), mined out new factors with relatively good long-short performance.
- Equilibrium optimisation of factors acting on multiple markets, factor construction using forward-looking data to provide macro-guidance and desired goal analyses for machine learning factor mining methods.

SCIENTIFIC EXPERIENCE

2023 Fall – 2024 Spring

Monotone matrix function, Collective Scientific Project, École Polytechnique

- One-year collaborative project required by École, supervised by Prof. Siarhei Finski in algebra and complex analysis.
- Took charge of the most analytically aspect, effectively communicated in French, and utilized `Manim` for visualization.

2021 Summer – 2022 Spring

Four-dimensional self-duality, Research Project, USTC

- Organised and prepared academic seminars, able to autonomously analyse unknown content and provide planning.

2021 Fall

Electrodynamics, Teaching Assistant, USTC

- Prepared a number of exercise classes and provided students with a variety of topics for extended discussion.

HONOURS & AWARDS

2024 Best Collective Scientific Projects (ÉP) – **Top 10 out of 110, First Place in pure maths department**

Yau Shing-Tung College Student Mathematics Competition – **2022 Team Excellence Award**

2021-2022 Outstanding Student Scholarship (USTC) – **Bronze Award**

Jiuzhang Cup Mathematics Competition (USTC) – **2022 Second Prize & 2021 Third Prize**

Chinese Mathematics Competition (Math A) – **2021 & 2020 Second Prize**

2019 Freshman Scholarship (USTC) – **Gold Award**

Chinese Physics Olympiad – **2017 & 2018 Second Prize**

SKILLS & SOCIAL WORKS

Programming Languages

Free Pascal, C/C++, \LaTeX , Java, Python (major, skilled in `numpy`), R
Chinese (native), English (intermediate), French (TCF C1, valid by the Polytechnique)

Member of the publicity department of the School of Gifted Young, editor of its magazine *A Dream of Youth*.