CHI ZHANG

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EDUCATION

UNIVERSITY OF CONNECTICUT, College of Liberal Arts and Sciences **Storrs, CT**
Master of Science in Statistics GPA: 3.571 *August 2015*

NANKAI UNIVERSITY **Tianjin, China**
Bachelor of Physics (major in Optics) GPA: 3.73 *June 2013*
Bachelor of Economics (double major in Finance) GPA: 3.60

SKILLS

Computer Skills: SAS, R, C++, Matlab, Excel, VBA
Certifications: SAS Base Certificate, SOA Probability - Passed, SOA FM – Passed

EXPERIENCE

University of Connecticut **Storrs, CT**
Research Assistant, Statistics Department *July 2014 – Jan 2015*

- Developed Bayesian methods for modeling categorical response data based on the idea of data augmentation
- Simulated the latent data in probit regression model from truncated normal distribution and do Gibbs sampling
- Explored other possible links to fit the data and perform asymptotic approaching

Industrial and Commercial Bank of China **Jilin, China**
Financial Assistant, Retail Banking Department *July - September 2012*

- Provided basic analysis of the performance of China's stock index futures by time series modeling
- Analyzed market investigation data with Excel Solver to assist with the introduction of financial products

PROJECTS

Hazard Model for Credit Default Project (SAS) *2015*

- Came up with a list of possible covariates mattering firm's default prediction from Compustat database
- Constructed a logistic model to predict the technical covenant violation and did in-sample estimation (1961-1990) and out of sample forecasting (1991-2010) for effectiveness
- Ranked the default probabilities into 10 deciles with the majority (71.4%) of defaults in deciles 1 and 2

Analysis of Stocks Exchange Returns Based on Stochastic Volatility Model (R) *2014*

- Implemented Garch time series modeling method to deal with the data of 58 stock returns
- Applied Group-Average cluster method to sort stock returns and explored the performance of different industries

Survival Analysis of Breast Cancer in the U.S. (SAS) *2014*

- Explored the relation between the survival length of breast cancer patients and the treatments they received
- Applied Weibull, Gamma, Exponential, and Proportional Hazard regressions to get the optimal model by BIC criterion
- Identified the features of high-risky people groups and optimized the treatment strategies

Quantitative Research of Fatal Motor Vehicle Crashes (SAS) *2014*

- Analyzed factors influencing the number of fatal motor vehicle crashes number
- Applied the Principal Component Analysis (PCA) to remedy multicollinearity of traffic factors
- Used Pearson χ^2 test to select influential traffic factors in fatal crashes

Statistical Analysis of Disease Infection Rate in Hospital (SAS) *2013*

- Determined whether infection surveillance and control programs have reduced the rates of hospital-acquired infection
- Implemented the OLS method to analyze factors influencing the disease infection rate in hospitals
- Refined the linear regression model by removing multicollinearity and identified the main causes of infection