

Xinyi (Kevin) Zheng

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EDUCATION

Princeton University

Princeton, NJ

Master in Finance, Bendheim Center for Finance

Aug 2020 - June 2022

- **Anticipated Coursework:** Asset Pricing, Statistical Analysis of Financial Data, Financial Econometrics, Computational Finance in C++, Statistical Theory and Methods, Machine Learning

Peking University

Beijing, China

Bachelor in Finance, Guanghua School of Management

Sep 2016 - June 2020

Bachelor in Applied Mathematics (Double Major), School of Mathematical Science

Sep 2017 - June 2020

- **Major GPA: 3.8/4.0, Graduate with Honors.** Awards: National Scholarship (1%), Founder Scholarship (5%)
- **Relevant Coursework:** C++ Programming, Data Structure and Algorithm, Ordinal Differential Equations, Numerical Analysis, Optimization Methods, Stochastic Calculus, Econometrics, Time Series Analysis, Financial Economics

University of California, Berkeley

Berkeley, CA

Exchange Student, Department of Economics

Aug 2018 - Dec 2018

- **Relevant Coursework:** Econometrics (PhD-Level, A), Stochastic Processes (A), International Monetary Economics (A-)

WORK EXPERIENCE

Goldman Sachs

Hong Kong

Strats Summer Analyst, Eqs Prime Services Desk Strats, Global Markets Division

July 2020 - Aug 2020

- Built Metrics to track the performance of the risk book and visualized it on a dashboard
- Researched hedging strategy for the risk book using current stock inventory and optimized the rebalancing strategy

China International Capital Corporation (CICC)

Beijing, China

Equity Derivatives Trading Intern

Dec 2019 - Jan 2020

- Developed python-based web crawler tool to monitor the daily cash flow of northbound trading through Hong Kong Stock Connect, analyzed cash flow for different industries and generated reports to traders
- Researched methods to improve the futures rollover strategy based on factors of price, volume and time to expiry

Goldman Sachs

Hong Kong

Strats Summer Analyst, FICC Desk Strats, Global Markets Division

June 2019 - Aug 2019

1st Rotation: FICC Credit Strats, 2nd Rotation: FICC Macro Strats

- Applied new SVLV stochastic volatility model to build interest rate implied volatility surface, calibrated model parameters with empirical data and analyzed the impact on P&L and the Greeks of options
- Improved fitting results of the Singapore Dollar interest rate implied volatility surface using SVLV model, enhanced market-marking tool for traders to price the interest rate swaptions
- Developed a Slang script to calculate the P&L for global credit trading book, analyzed the impact on P&L after transition from LIBOR to other reference interest rates, and automatized the process of daily report generation
- Contributed to workflow automation in investment grade bond trading in the Australian market, wrote a Slang script to automatically update Australian treasury futures data in SecDB database

Boundless Asset Management Co., Ltd

Beijing, China

Quantitative Research Intern

June 2018 - Aug 2018

- Wrote Python to build a Barra multi-factor model in the Chinese equity market, analyzed and tested more than 50 factors
- Implemented market-neutral multi-factor equity strategy based on Markowitz mean-variance model, used CVXOPT package in Python to numerically solve the convex optimization problem to get the optimal stock weights

RESEARCH EXPERIENCE

S&P 500 Implied Volatility Surface: Analysis of Stochastic Volatility Model

Beijing, China

Research Assistant, Advised by Professor Chenxu Li, Peking University

Sep 2018 - Oct 2019

- Applied an expansionary algorithm to fit DMR-Heston implied volatility surface and estimated its coefficient functions
- Collected and analyzed the S&P 500 index option data, wrote R code to nonparametrically estimate the coefficient functions of Heston model by a new algorithm in *Ait-Sahalia, Li, & Li, Implied Stochastic Volatility Models (2019)*

LEADERSHIP & INVOLVEMENT

2018 Bain Case Competition

Beijing, China

Team Leader

Apr 2018 - May 2018

- Conducted industry analysis on restaurant and food services in China with the Quanjude as target company, analyzed reasons for recent profit decline of Quanjude from the perspective of consumer demand and online market development
- Proposed transformation strategy for Quanjude over a 5 year period; ranked in the top 3% among teams in China

SKILLS & INTERESTS

- Language: Mandarin (Native)
- Computer Skills: Python, C/C++, R, MATLAB, Latex, Wind, Microsoft Office
- Interests: Basketball, Bridge, Chinese Go (amateur 4 dan)