张诗颖

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教育背景

清华大学经济管理学院、计算机科学与技术系 2021.9 – 2025.6 (预计), 北京

计算机与金融专业（双学士学位项目）

- **GPA：** 3.93 / 4.00 **专业排名：** 2 / 30
- **课程：** 微积分、高等线性代数、概率论与数理统计、离散数学（均为A及A-），微观 / 宏观经济学、会计学原理、投资学（均为A）、高级计量经济学（A+），数据结构、人工智能导论、金融大数据与量化分析、公司金融（A+）、计算机系统概论、面向对象程序设计、数字逻辑电路实验

牛津大学 (University of Oxford)（英华学者交换项目） 2023.9 – 2024.6 (预计), 英国牛津

- 经济学（国际经济学、货币银行学、高级宏观经济学、博弈论、世界经济史）
- 计算机科学（机器学习、计算机组成原理）

所获奖项与荣誉

清华大学"英华学者"赴牛津大学交换项目全额奖学金 | 全校15人, **Top 1%** 2023.3

BKTB (Banker To Be) 未来银行家俱乐部**明星**成员 | QS Top50 学校招募，每校**至多1人**，**Citibank**背书 2023.3

清华大学综合优秀奖学金 | **Top 10%** 2022.10

第35届上海市青少年科技创新大赛（行为金融学课题） | **一等奖** 2020.4

- 获奖课题：《基于行为金融学理论的关于两地上市公司股票差异的研究》

实习经历

淡水泉（北京）投资管理有限公司 内资管理规模 Top5 百亿私募 2023.8-2023.9, 北京

投资研究员

- 复盘长电科技（600584.SH）自2016年以来以季度为信息密度的财报、行业形势、券商研报和股票数据；分析半导体封测行业历史趋势，扩产与量价的动力模型、产业链周期变动规律，形成由基本面到股价的解释和建议；期末完成深度报告PPT展示

北京信弘天禾资产管理（有限合伙） 内资2023收益 Top3 百亿量化私募 2023.7-2023.8, 上海

量化研究员

- 通过相关性、回归分析等方法，构建数理模型（包括等权、滚动回归、聚类、 Markowitz最优权重矩阵、IC加权、ARIMA模型等），研究由因子构建最优股票组合的策略，对结果进行回测和稳定性分析；用python, C++在Linux系统上编写千余行代码
- 实习期间公司管理规模首次突破百亿人民币；直接向合伙人汇报工作，部分策略得到采纳

腾讯集团CSIG组 / 腾讯云与智慧产业事业群 2023.1-2023.4

智慧零售战略合作部 PTA

- 参与营销云等SaaS产品深度行业研究与腾讯云战略布局，绘制高水准PPT并进行展示汇报；基于大数据提供潜客雷达等服务

北京市大潮资本有限公司（校企科研实习） 2022.2-2022.8, 北京

投行部 REITs课题组 研究员

- 研究课题：《通过海外REIT收购国内不动产标的的案例研究外资对国内资产的偏好类型和特点》，并进行展示汇报
- 使用Wind，彭博等搜集相关数据指标（大行深度报告、年报扩募公告等），对国内外REIT行业进行深度理解和分析

科研 & 项目 & 比赛经历

Optiver Ready Trader Go 首届全球量化交易编程大赛 2023.3-2023.4

- 根据ETF和future相关性，设计了ETF市场做市、future市场对冲的交易策略，基于C++与Python语言实现自动化交易系统
- 排名Top 12.5%（共3,500+队伍），十分钟累计盈利$8,000+

HSBC 汇丰商业案例大赛 | 北区第一名，全国第二名，全球赛小组第一 2023.4-2023.5

- 案例行业包括：纽约/长岛市药品零售行业（主要为Amazon）； Blaser Swisslube公司（冷却剂解决方案）进军印度的战略布局

金融大数据与量化分析课程大作业 – 量化因子研究 2023.3-2023.4

- 根据沪深300十年数据对光大证券研报《基于阻力支撑相对强度RSRS的市场择时》提出的量化因子RSRS做回测检验
- 优化交易策略并对新因子进行回测检验和交易表现分析，建立因子效果评估体系，完成汇报路演

清华大学SRT项目 – 量化因子研究 2022.2-2022.8

《基于中国股票与期货市场的量化因子研究与定价分析 》课题组

- 利用A股数据作为市场的投资组合构建BARRA纯因子模型，对客户上传投资组合进行收益率归因和风险分析

技能与其它

英语： TOEFL: 110 / 120 (阅读: 29, 听力: 29, 口语: 26, 写作: 26), 2022.11 | CET6: 687 / 710, 2022.11 **法语：** 欧标A2等级（自学）

编程： C++, C, Python, Java, FPGA (System Verilog), Stata, MATLAB, Linux, PyTorch, 有Qt游戏、Android app开发经验

兴趣爱好及特长： 辩论 (校辩论队队员，计算机系辩论队领队，校"清锋明辩"辩论赛全程最佳辩手)，板球 (首高市赛第五名)

所获奖项： 清华大学信息学院新生信息知识竞赛决赛第二名 | 清华大学马约翰杯啦啦操比赛决赛第二名

社会工作： 经管学院学生会联络部部长 | 计算机系科协智能体部部员 | 校学生会联络部平台组干事 | 经12-计18班长

Shiying Zhang (Catherine)

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EDUCATION BACKGROUND

School of Economics and Management & Department of Computer Science and Technology , Tsinghua University Sep 2021 – Jun 2025 (expected), *Beijing, China*

Double Bachelors Degree in Computer Science and Finance

GPA: 3.93 / 4.00 **Rank:** 2 / 30

- **Courses:** Get A/A- in all mathematic courses. Get A in all economic courses. Key courses taken include Advanced Econometrics(A+), Corporate Finance(A+), Data Structure and Algorithm, Artificial Intelligence, Financial Big Data and Quantitative Analysis, Investment Theory, Computer Systems

University of Oxford (exchange in junior year) Sep 2023 – Jun 2024 (expected), *Oxford, Britain*

- Economics (International Econ, Money & Banking, Macro, Game Theory, Development of World Economics)
- Computer Science (Machine Learning, Computer Architecture)

HONORS & AWARDS

YINGHUA Scholarship | **15 persons selected, Top 1%** Mar 2023
BKTB (Banker To Be) Star Club Member | **≤ 1 person** per QS 50 school, endorsed by **Citibank** since Mar 2023
Excellent Academic and Comprehensive Scholarship | **Top 10%** Oct 2022
35th Shanghai Youth Science and Technology Innovation Competition | **First Prize** Apr 2020

INTERNSHIP

Springs Capital (AUM Top 5 Private Hedge Fund) August 2023 – September 2023, *Beijing*

Investment Researcher

- reviewed all fundamental information of 600584.SH since 2016 into an Excel worksheet, analyzed semi-conductor industry, developed reasoning connecting fundamentals to stock price, delivered an in-depth report

X-Asset Management (AUM Top 40 Quantitative Hedge Fund) July 2023 – August 2023, *Shanghai*

Quantitative Researcher

- employed mathematical models (e.g., rolling regression, Markowitz, cluster, IC weighting, ARIMA model) to study the construction of optimal stock portfolio from factors, and conducted backtesting and stability analysis
- worked with python, C++ and Linux proficiently, yielded research paper displaying graphs, math and codes

Tencent CSIG (Cloud and Smart Industries Group) Jan 2023 – Apr 2023

Smart Retail & Strategy Consulting Department PTA

- participated in the Industry Research and Strategic Layout of Tencent Marketing Cloud
- carried out AOI labeling according to POI; provided feedback on potential customers and store site evaluation

Spring Tide Capital Feb 2022 – Aug 2022, *Beijing, China*

Investment Banking Analyst

- Paper presentation: Analysis of the Acquisitions of Domestic Real Estates from Oversea REITs
- carried out researches and data analysis using Wind, Bloomberg, etc.

RESEARCH & PROJECT & COMPETITION

Optiver Ready Trader Go: Global Quantitative Trading Competition March 2023 – April 2023

- implemented quantitative trading strategies based on C++ and Python coding, competed on simulated exchange
- rank Top 12.5% of all 3,500+ teams

2023 HSBC Mainland China Business Case Competition | First Runner-up (Final) April 2023 – June 2023

- case industries include: New York/Long Island pharmaceutical retail industry; Blaser Swisslube strategy to India

Financial Big Data and Quantitative Analysis Course Project – Factor Analysis March 2023 – April 2023

- backtest quantitative factor RSRS proposed by Everbright Securities research based on CSI 300 ten-year data
- optimize trading strategy based on RSRS analysis, backtest new strategy and present roadshow

SRT Research, Tsinghua University – on Quantitative Factor Analysis Feb 2022 – Aug 2022

Paper: Quantitative Factor Research and Pricing Analysis based on Chinese Stock Market

- constructed BARRA model using data of Chinese stock market
- analyzed clients' investment portfolio and provided risk analysis and yielded prediction (on different factors)

SKILLS

Language: (Mandarin) native, **(English)** TOEFL: 110 / 120 (Reading: 29, Listening: 29, Speaking: 26, Writing: 26), Nov 2022 | CET6: 687 / 710 (Top 0.1%), Nov 2022, **(French)** self-taught, CEFR-A2 level
Programming: C++, C, Python, Java, FPGA (System Verilog), Stata, MATLAB, Linux, PyTorch, Qt, Android app
Hobbies: debate (member of Tsinghua Debate team, won 2nd place in School Debate Competition and was awarded the Best Debater Award (one person selected per year), cricket (Fifth place in Beijing Universities)
Awards: second place in School Debate Competition, Best Debater Award | second place in Freshman Computer Science and Technology Knowledge Competition | second prize in Ma Yuehan Cup Cheerleading Competition
Leadership: SEM (School of Economics and Management) Student Union | Department Manager, CST (Department of Computer Science and Technology) SAST Association | Member, class monitor, debate team leader