

张诗颖

✉ shiying-21@mails.tsinghua.edu.cn | catherinezhang0120@gmail.com

☎ +86 188-1694-7686

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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
计算机与金融专业（双学士学位项目）

2021.9 – 2025.6 (预计), 北京

• 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（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、投资学、公司金融（A+）计算机系系统概论、面向对象程序设计

牛津大学新学院 (New College) (英华学者交换项目)

2023.9 – 2024.6 (预计), 英国牛津

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%**

2022.12

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

实习经历

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

• 参与了营销云等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
• 根据客户提供店址POI进行AOI标注; 反馈潜在客户数等数据, 提供潜在客户雷达、店址评价等服务

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
• 利用Wind, 彭博等搜集相关数据指标（大行深度报告、年报招募公告等）, 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+

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
• 担任组长, 优化交易策略并对新因子进行回测检验和交易表现分析, 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

HSBC 汇丰商业案例大赛 | 全国第二名, 北区第一名

2023.4

• 对纽约市和长岛市的药品零售行业进行深度研究分析; 针对Amazon Pharmacy当地药店的冲击, 提出针对性的应对策略
• 2小时内完成对于Blaser Swisslube公司（主要产品为冷却剂解决方案）进军印度的战略布局与市场营销的商业分析

社会工作

经管学院学生会联络部 部长

2022.6-2023.6

• 作为组织者策划学院学生节路演, 与校方、外联赞助商、学生会部员多方联络, 撰写路演策划书, 三天人流量近3000人次
• 组织学生会招新, 共计面试90人; 制作学生会预算决策表, 完成日常报销和财务整理工作; 筹办新生迎新、军训慰问等活动

计算机系科协智能体部 部员

2022.6-2023.6

• 参与了人工智能比赛“智能体大赛”的题目游戏编程; 作为播放器组成员参与Unity游戏界面策划开发

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)

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

兴趣爱好及特长: 辩论 (清华大学校辩论队队员, 计算机系辩论队领队, 校“清锋明辩”辩论赛全程最佳辩手)

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)

Last update: June 2023 ✉ shiying-21@mails.tsinghua.edu.cn | 📞 +86 188-1694-7686

EDUCATION BACKGROUND

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

- **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

New College, University of Oxford (Exchange) Sep 2023 – Jun 2024 (expected), *Oxford, Britain*

HONORS & AWARDS

YINGHUA Scholarship | **15 persons selected, Top 1%** Dec 2022
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

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

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)

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

- proposed response strategies addressing Amazon Pharmacy's impacts on the industry based on in-depth research
- analyzed the strategic marketing of Blaser Swisslube (sells coolant solutions) into India within 2-hour preparation

LEADERSHIP

SEM Student Union, Department Manager June 2022 – June 2023

- organized the Student Festival Roadshow, liaised with university, outreach sponsors and SU members, with 3,000 visitors
- organized the recruitment for SU, interviewing 90 people; made the budget decision sheet and reimbursement for SU

CST Science and Technology Association, Member June 2022 – June 2023

- participated in the Artificial Intelligence Competition game programming

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, 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)
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