

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

• 已修课程: 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+)

牛津大学新学院 (New College) (英华学者交换项目)

2023.10 – 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)

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

清华大学综合优秀奖学金 | Top 10%

2022.10 & 2023.10

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, 花旗银行背书

2023.3

第35届上海市青少年科技创新大赛 (行为金融学相关课题) | 一等奖

2020.4

实习经历

高盛集团公司 (香港)

2024.6-2024.8 (预计), 香港

全球投资研究部 (GIR) 分析师

淡水泉 (北京) 投资管理有限公司

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)

2023.7-2023.8, 上海

量化策略研究员

• 阅读大量研报和文献, 通过相关性/回归分析等方法, 构建数理模型和编程实现各类因子组合策略, 并进行回测和稳定性分析
• 实习期间公司管理规模首次突破百亿元人民币; 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: 智慧零售战略合作部 PTA

2023.1-2023.4

北京市大潮资本有限公司: 投行部 REITs课题组 研究员

2022.2-2022.8, 北京

科研 & 比赛经历

HSBC 汇丰商业案例大赛 | 全国第二名, 北区第一名, 全球小组第一

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 Swissslube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

Optiver Ready Trader Go 首届全球量化交易编程大赛

2023.3

• 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+

清华大学SRT项目 – 投资组合模型研究

2022.2-2022.8, 北京

《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模型, 对客户上传投资组合进行收益率归因和风险分析

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


兴趣爱好: 德扑 (代表牛津参加全英比赛), 辩论 (计算机系辩论队领队, 校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)

Last update: December 2023

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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+), Data Structure and Algorithm, Artificial Intelligence, Financial Big Data and Quantitative Analysis, Corporate Finance(A+), Investment Theory

New College, University of Oxford (Visiting)

Oct 2023 – Jun 2024 (expected), *Oxford, Britain*

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

HONORS & AWARDS

YINGHUA Scholarship (Oxford Exchange Program) | **15 persons** selected

Sep 2023 – Jun 2024

Excellent Academic Scholarship | **Top 10%**

Oct 2022

Star member of BKTB (Banker-To-Be Society, endorsed be Citibank)

Mar 2023

35th Shanghai Youth Science and Technology Innovation Competition, **First Prize**

Apr 2020

- Research on Stock Differences of Listed Companies in SSE, SZSE and HKEX based on Behavioral Finance Theory

INTERNSHIP

Goldman Sachs

Jun 2024 – Aug 2024 (expected), *Hong Kong*

Global Investment Research Analyst

Springs Capital (AUM Top 5 Private Hedge Fund)

Aug 2023 – Sep 2023, *Beijing*

Investment Researcher

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

X-Asset Management (AUM Top 40 Quantitative Hedge Fund)

Jul 2023 – Aug 2023, *Shanghai*

Quantitative Researcher

- constructed mathematical models (e.g., through correlation, regression analysis) to study the construction of optimal stock portfolio from factors, and conducted backtesting and stability analysis on the research results

Tencent CSIG (Cloud and Smart Industries Group)

Jan 2023 – Apr 2023, *Beijing*

Smart Retail & Strategy Consulting Department PTA

Spring Tide Capital

Feb 2022 – Aug 2022, *Beijing*

Investment Banking Analyst

RESEARCH & COMPETITION

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

Apr 2023

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

Optiver Ready Trader Go: Global Quantitative Trading Competition

Mar 2023, *Beijing*

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

SRT Project, Tsinghua University – on Quantitative Factor Analysis

Feb 2022 – Aug 2022, *Beijing*

Quantitative Factor Research and Pricing Analysis based on Chinese Stock Market

- constructed BARRA model using Chinese stock data, analyzed portfolio and provided risk analysis and prediction

LEADERSHIP

SEM Student Union, Department Manager

Jun 2022 – Jun 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

Jun 2022 – Jun 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, Nov 2022, (French) self-taught, CEFR-A2 level

Programming: C++, C, Python, Java, Stata, MATLAB, Linux, PyTorch, Excel VBA, Qt, Android app

Hobbies: poker (joined UK poker competition on behalf of the University of Oxford), debate (member of Tsinghua Debate team, awarded the Best Debater Award), cricket (win the 5th place in University of Beijing Competition)

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