

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 (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+)

牛津大学新学院 (New College) (英华学者交换项目)

2023.9 – 2024.6, 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

清华大学综合优秀奖学金 | **Top 10%**

2022.10

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

政府与市场经济学国际学会 (SAGE) 会员

2022.8-至今

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

淡水泉 (北京) 投资管理有限公司

2023.8-2023.9 (预计), 北京

投资研究员

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

• 通过相关性分析、回归分析等方法, 构建数理模型, 研究由因子构建最优股票组合策略, 并对研究结果进行回测和稳定性分析
• 阅读大量研报和文献, 数学推导及编程实现的模型包括: 等权、滚动回归、Markowitz最优权重矩阵、IC加权、ARIMA模型等

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产品深度行业研究及腾讯云战略布局, 绘制PPT并展示汇报; 基于大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

2022.2-2022.8, 北京

投行部 REITs课题组 研究员

• 查阅Wind, 彭博等数据资源, 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》

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 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

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 (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)

Last update: July 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+), Data Structure and Algorithm, Artificial Intelligence, Financial Big Data and Quantitative Analysis, Corporate Finance(A+), Investment Theory
New College, University of Oxford (Exchange) Sep 2023 – Jun 2024 (expected), *Oxford, Britain*

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 by Citibank) Mar 2023
Member of SAGE (Society for the Analysis of Government and Economics) Aug 2022 – now
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

Springs Capital (Private Offered Fund) August 2023 – September 2023 (expected), *Beijing, China*
Quantitative Researcher
X-Asset Management (Quantitative Hedge Fund) July 2023 – August 2023, *Shanghai, China*
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
• read research paper, mathematically derived and programmed all kind of portfolio models
Tencent CSIG (Cloud and Smart Industries Group) Jan 2023 – Apr 2023, *Beijing, China*
Smart Retail & Strategy Consulting Department PTA
• participated in the Industry Research and Strategic Layout of Tencent Marketing Cloud
Spring Tide Capital Feb 2022 – Aug 2022, *Beijing, China*
Investment Banking Analyst
• Research Topic: Preference of Foreign Capital for Domestic Assets through Cases of Acquisition of Domestic Real Estates by Oversea REITs; carried out data analysis via Wind, Bloomberg, etc.

RESEARCH & COMPETITION

2023 HSBC Mainland China Business Case Competition | First Runner-up (Final) April 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 March 2023, *Beijing*
• implemented of 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 data of Chinese stock market
• analyzed clients' investment portfolio and provided risk analysis and yielded prediction

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; participated in the Unity interface planning and development as a member of the player group

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, Qt, Android app
Hobbies: debate (member of Tsinghua Debate team, won 2nd place in School Debate Competition and was 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