**[Fan Zhu](https://www.linkedin.com/in/fan-zhu-b24b4b174/)**

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**EDUCATION**

**Duke University**

[Master of Science Candidate in Statistical Science](https://scholars.duke.edu/person/fan.zhu), Degree expected: May 2022

**University of North Carolina at Chapel Hill**

Bachelor of Arts (*Highest Distinction*) in Economics ([*Highest Honors*](https://cdr.lib.unc.edu/concern/honors_theses/4q77fx68r?locale=en)), May 2020

Secondary major in Psychology; Minor in Mathematics

Thesis: [Market Regime Forecasting using Correlation Networks and Machine Learning Classifiers](https://cdr.lib.unc.edu/concern/honors_theses/4q77fx68r?locale=en)

Advisor: Prof. Mike Aguilar

**Credential in Quantitative Financial Economics**, UNC & Nasdaq, May 2019

Capstone Project: [Is ESG a Genuine Factor?](https://drive.google.com/file/d/1gvIy0wJhY7xlBHhi5p3HbUTx_n0tq_sc/view?usp=sharing)

**Harvard University**, Summer School Program, May 2015 - July 2015

**RESEARCH INTERESTS**

Machine Learning, Factor Model, Network Analysis, Stock Market Regime Identification and Forecasting

**AWARD AND HONOR**

[Phi Beta Kappa Honor Society](https://uncnews.unc.edu/2020/03/25/unc-chapel-hill-chapter-of-phi-beta-kappa-inducts-213-students/), UNC Chapel Hill March 2020

[President of Psi Chi](https://www.facebook.com/uncCHpsychology/photos/a.839639462716797/3189394701074583/?type=3), International Honor Society in Psychology, UNC Chapel Hill May 2019 - May 2020

[Herbert Brown Mayo Financial Economics Research Fellowship](https://econ.unc.edu/the-hubert-brown-mayo-award-for-summer-research/), UNC Chapel Hill April 2019

**RESEARCH EXPERIENCE**

[**Duke’s Center for Advanced Hindsight**](https://advanced-hindsight.com/) **Duke University**

Research Assistant February 2021 - May 2021

• Conducted dyadic analysis over large datasets in R to study the effect of dyad-linked incentives

• Held weekly office hours to answer technical and statistical questions from researchers in the Health Team

**Emotions and Social Interactions in Relationships (EASIR) Lab** **UNC-Chapel Hill**

Research Assistant September 2017 – December 2018

• Brainstormed the study design to investigate the cultural differences in gratitude behaviors and perceptions  
• Translated, coded and cleaned 980 observations in Excel; ran explanatory descriptive analysis in SPSS  
• Conducted a meta-analysis on the gender and age differences in the core triad of impairments in Autism Spectrum Disorders

**TEACHING EXPERIENCE**

**Duke’s Fuqua School of Business**, Durham, NC

Graduate Teaching Assistant: Empirical Economics, Fall 2021

Graduate Teaching Assistant: Data Science for Business, Fall 2021

**UNC Kenan-Flagler Business School**, Chapel Hill, NC

Graduate Teaching Assistant: Introduction to Finance, Summer 2019

**University of North Carolina at Chapel Hill**, Chapel Hill, NC

Undergraduate Learning Assistant: Advanced Financial Economics, Spring 2020

Undergraduate Learning Assistant: Financial Economics, Fall 2019

Undergraduate Learning Assistant: Intermediate Microeconomics, Spring 2018, Summer 2018 & Fall 2018

**WORKING EXPERIENCE**

**Duke University Management Company** **DUMAC, Inc & Rhodes Information Initiative**

Summer Intern June 2021 - August 2021

• Developed dynamic Tableau dashboards that enable investment professionals at DUMAC to efficiently track the exposures and positioning of their >$20 Billion assets at both fund manager level and aggregated level across various dimensions, such as security type, region, industry & sector, fund asset class and etc

• The dashboards are connected to DUMAC’s data warehouse and refreshed on a daily basis for DUMAC’s public market accounts using MySQL

**SKILL**

**Programming Software**: R, Python, MATLAB, Stata and SPSS

**Office Software**: Excel, Tableau, Microsoft Power BI, AWS and SQL

**Language**: Bilingual fluency in Chinese and English; Intermediate German

**Certifications:**

• [AWS Certified Cloud Practitioner](https://www.credly.com/badges/00569e5a-5589-46d3-9626-9b0c612e0d35?source=linked_in_profile)

• [Group 1 (Human Research), CITI Program](https://www.citiprogram.org/verify/?w9e826dd7-4c17-4a8f-9e7b-9195c789bd1d-40563557)

• [FactSet Core Certification](https://insight.factset.com/hubfs/Website_Logos%20and%20Icons/factset_core_certification.jpg)