

张治琛

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教育经历

- **北京大学** 国家发展研究院 · 金融学 2016.09 – 2019.06 硕士学位
 - 高级计量经济学 (91), 高级宏观经济学 (91), 高级微观经济学 (84), 公司财务案例 (90), 宏观经济专题 (91), 数理经济学 (89), 量化投资策略 (93) 等
- **北京航空航天大学** 软件学院 · 软件工程 2009.09 – 2013.06 学士学位
 - 数据结构与算法, 计算机组成原理, 操作系统, 计算机网络, 数据库系统原理, 编译原理, 离散数学等

技能专长

- **数学**: 数理能力较强, 高考数学 146/150, 考研数学 149/150
- **编程**: Python, C/C++, R, MATLAB

实习/工作经历

- **个人投资** 2020.05 – 2021.06
 - 从行业前景与商业分析角度出发, 选择长短周期逻辑均向上且估值合理的 3 到 5 支股票持有
 - 实盘收益率 158%, 最大回撤 8.6%
- **喜岳投资** 高频组-交易系统开发工程师 2019.07 – 2020.05
 - 开发重构高频交易系统底层数据传输组件和交易柜台模块
- **嘉实基金** 投资顾问部-投研实习生 2018.06 – 2018.09
 - 对利率债市场未来走势从基本面、去杠杆、去产能、地方债等多方面分析, 判断债牛走势将持续到 19 年底
 - 通过 OLS-post LASSO 算法对宏观变量进行特征过滤, 开发了宏观动量策略
- **灵均投资** 金融交易部-量化实习生 2017.10 – 2018.01
 - 对日内交易特征进行统计学分析, 开发出隔日动量量化策略, 买入具有显著正回报, 样本外夏普比达到 1.1
- **AvePoint 中国** 软件研发部-软件开发工程师 2013.07 – 2015.09
 - 从事公司核心企业级软件产品内数据处理引擎模块和流数据抓取模块的开发

获奖情况

- **第十五届中国研究生数学建模竞赛** 一等奖 2018.09
- **2016–2017 学年北京大学三好学生** 2017.12
- **第二十二届“冯如杯”学生学术科技作品竞赛** 二等奖 2012.05

校园实践

- **北京大学国家发展研究院学生会文体部** 部长 2017.09 – 2018.06
- **北京航空航天大学软件学院学生会宣传部** 部长 2010.09 – 2012.06

业余爱好

- **阅读**: 阅读经济类和商业类书籍, 宏观分析读过辜朝明、彭文生、高善文、伍戈等, 商业逻辑读过波特、特劳特等, 投资经验读过邓普顿、巴菲特、马克斯等
- **运动**: 涉猎健身、滑雪、羽毛球等运动

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EDUCATION

- **Peking University** *National School of Development* 2016.09 – 2019.06 Master of Finance
 - Advanced Econometrics(91), Advanced Macroeconomics(91), Advanced Microeconomics(84), Advanced Mathematical Economics(89), Case Analysis on Corporate Finance(90), Quant Fund Strategies(93) etc.
- **Beihang University** *School of Software* 2009.09 – 2013.06 Bachelor of Software Engineering
 - Data Structures, Algorithm Analysis, Computer Organization, Database System Principles, Operating System, Computer Networks, Compilers, Probability and Statistics, Discrete Mathematics etc.

SKILLS

- **Mathematics:** Excelled at mathematical logic, NCEE Math 146/150, NEEP Math 149/150
- **Programming:** Python, C/C++, R, MATLAB

INTERNSHIP&WORK

- **Independent Investor** 2020.05 – 2021.06
 - Held 3 to 5 stocks which were in the upward cycle with reasonable valuation from the perspective of industry prospect and business analysis
 - Rate of return 158%, Maximum drawdown 8.6%
- **XY Investments** *High Frequency Trading Dept-Development Engineer* 2019.07 – 2020.05
 - Developed the bottom data transmission component and trading counter module of HF trading system
- **Harvest Fund** *Investment Advisory Dept-Investment Research Intern* 2018.06 – 2018.09
 - Made a conclusion that the bond bull market would last until the end of 2019 by analyzing interest rate bonds from the aspects of fundamentals, deleveraging and local bonds
- **Lingjun Investment** *Financail Transaction Dept-Quantitative Investment Intern* 2017.10 – 2018.01
 - Developed the next day momentum quantization strategy with a significant positive return
- **AvePoint** *Software Development Dept-Software Development Engineer* 2013.07 – 2015.09
 - Developed data processing engine module and stream data module of the core enterprise software product

AWARDS

- **The 15th China Post-Graduate Mathematical Contest in Modeling** *First Prize* 2018.09
- **Merit Student of Peking University in the academic year of 2016-2017** 2017.12
- **The 22nd Fengru Cup competition** *Second Prize* 2012.05

CAMPUS ACTIVITIES

- **Department of Culture and Sports, NSD, Peking University** *Leader* 2017.09 – 2018.06
- **Publicity Department, School of Software, Beihang University** *Leader* 2010.09 – 2012.06

HONORS

- **Read:** Read books on economics and business
- **Sports:** Dabble in bodybuilding, skiing, badminton and other sports