Zhang Zhou

Address: 2226 Stone Rd, Ann Arbor, MI 48105 Phone: (734)881-0412 E-mail: zhouzhangumich@gmail.com

Education

University of Michigan, Ann Arbor
Master of Science in Quantitative Finance and Risk Management *GPA: 4.0/4.0* *09/2016-12/2017*
Key courses: Financial Mathematics, Applied Statistics, Computational Finance, Machine Learning, Fixed Income

- **Quant Program Merit Scholarship** *09/2017*

East China University of Science and Technology (ECUST)
Master of Science in Mathematics *GPA: 3.5/4.0* *08/2015 – 07/2016*
Bachelor of Science in Mathematics and Applied Mathematics *GPA: 3.5/4.0* *08/2011 – 07/2015*
Key courses: Probability Theory, Econometrics, Differential Equations, Operational Research, Microeconomics

- Excellent Bachelor Graduation Thesis (top 5%) *06/2015*
- Extraordinary Scholarship of Academic Excellence for Academic Year 2013 - 2014 (Rank: 01/65) *09/2014*
- Second-Prize Scholarship of Academic Excellence for Academic Year 2012 -2013 (Rank: 03/65) *09/2013*

Professional Experience

GF Securities, Guangzhou, China *06/2017-08/2017*
Quantitative Researcher Summer Intern, Fixed Income

- Constructed delta hedging strategy for swaptions, calculating the hedging position and structuring the underlying forward swap contracts, used risk exposure to determine hedging frequency, calculated the hedging fees, and compared it to the market price of the swaption.
- Backtested the strategy with different frequency in three different interest rate periods and analyzed the results.

Sinolink Securities, Shanghai, China *05/2017 – 06/2017*
Industry Researcher Intern

- Researched the TMT Industry, followed the industry hot issues, investigated the target companies, analyzed the company annual reports, assembled the industry data from various sources, collected the industry news.
- Completed several company investigating reports for the team, used the gathered information to write investing reports which contains the analysis of the industry and investing logic in the individual company.

Teradata, Shanghai, China *11/2014 – 03/2015*
Database Intern, project team of Bank of Communications

- Completed one-month training on SQL and the Teradata database architecture, improved the company application data input system using VBA, joined the Project Team of Bank of Communications after training.
- Amended codes of interconnecting tables using SQL and developed scripts according to the requirements, which required in-depth knowledge of the bank's database, including 10 themes of the database architecture.

Bank of Montreal, Shanghai, China *07/2014 – 09/2014*
Operation Intern

- Located and recorded the important information in Letter of Credit, including the beneficiary, term of payment and expiration date, contacted the clients to confirm this information.

Extracurricular Experience

Grader, *Discrete State Stochastic Process,* University of Michigan *01/2017 - 04/2017*

- Responsible for grading homework and quizzes, assisted students with problems involving Markov chains, Poisson process, Markov processes in continuous, martingales and Brownian motion.

Student Delegate, *Student Union of ECUST* *09/2011 – 06/2013*

- Collected students' opinions, attended meetings in the student committee and wrote final reports, ensuring effective communication between students and school authority to improve students' campus life and academic environment
- Succeeded in establishing university umbrella rental system, low electricity warning bulletins, etc.

Project Experience

***Portfolio Simulation for Risk Management in Python,* University of Michigan** *01/2017-05/2017*

- Implemented Benson-Zangari algorithm combined with EWMA to forecast the distribution of portfolio's daily P&L, using simulated distribution to calculate the VaR of our portfolio.
- Re-implemented Benson-Zangari algorithm in Python, and used fast Monte-Carlo to get optimal portfolio.

Computer Skills: Python, SQL, C++, R, Matlab, Bloomberg, Microsoft office