Zhang Zhou

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Education

09/2016 - 12/2017

University of Michigan,Ann Arbor

M.S. in Quantitative Finance and Risk Management *GPA 4.0/4.0*

Key courses: Arbitrage and Pricing Theory, Statistical Learning, Stochastic Calculus, Computational Finance

- **Jack Byrne Center Scholarship (Quant Program Merit)**

09/2011 - 07/2016

East China University of Science and Technology (ECUST)

M.S. in Mathematics *GPA: 3.5/4.0* *09/2015-07/2016*

B.S. in Applied Mathematics *GPA: 3.5/4.0* *09/2011-06/2015*

Key courses: Probability Theory, Advanced Calculus, Differential Equations, Operational Research, Numerical Methods

- **Excellent Bachelor Graduation Thesis (top 5%)**
- **Extraordinary Scholarship of Academic Excellence (Rank: 01/65)**

Experience

06/2017 - 08/2017

Quantitative Research Intern

GF Securities, Guangzhou, China

- Back-tested hedging strategy for the 1y5y Libor Swaption in different interest rate periods, visualized the hedging process to the team.
- Determined the hedging frequency by risk exposure, calculated the hedging fees and compared to the Swaption market price.
- Implemented RNN and LSTM in Python to explore the relationship between the Swaption volatility and interest rates (T-bills, T-notes, Libor rate, Libor volatility).

05/2017 - 06/2017

Equity Research Intern

Sinolink Securities, Shanghai, China

- Researched the TMT Industry in Chinese Stock Market, followed the industry hot issues, investigated target companies by analyzing company annual reports, assembling industry data and industry news.
- Completed several company investigating reports for the team, used the gathered information to analyze the company situation and completed the investing reports of the target companies.

11/2014 - 03/2015

Database Intern

Teradata, Shanghai, China

- Completed one-month training on SQL and the Teradata database architecture, developed the company automatic application data input system using VBA.
- Amended code for interconnecting tables using SQL and developed scripts to import data, which required in-depth knowledge of the bank's database, including 10 themes of the database architecture.

01/2017 - 04/2017

Grader for Stochastic Process

Department of Mathematics, University of Michigan

- Evaluated the homework sets and quizzes, assisted students with problems involving Markov chains, Poisson process, Markov processes in continuous, martingales and Brownian motion.

Project Experience

09/2017 - 12/2017

Restaurant Service Simulation & Images Editing in C++

University of Michigan

- Created an event-driven simulation based on the data structures in C++, including sorted list, FIFO queue, LIFO stack and Binary tree, provided console output to allow a user to follow the serving process, output important statistics including maximum length of the waiting line, the average waiting time for the customers etc.
- Developed applications in C++ that enables users to annotate an image by specific patterns or insert a small image on the original image, implemented error handling for stream input.

Personal Info

Address

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Summary

Zhang is detail oriented and highly productive. Zhang solves problem independently and is a fast learner.

Zhang is creative and has passions for the modern technology.

Skills

Fundamental Maths (Calculus, Linear Algebra, Probability)

●●●●● advanced

Financial Markets (Fixed Income, Derivatives, Foreign Exchange)

●●●●● advanced

Python(numpy, pandas, scipy, scikit-learn, matplotlib)

●●●●○ projects experience

C++

●●●○○ course work, projects

Bloomberg

●●●○○ work experience

SQL

●●●○○ work experience

R

●●●○○ course work

Matlab

●●●●○ course work, project experience

Languages

English

●●●●○ fluent

Mandarin

●●●●● native

Shanghainese

●●●●● native