Zhang Zhou

Address: 2226 Stone Rd, Ann Arbor, MI 48105 Phone: 734-881-0412 E-mail: superzz@umich.edu

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: Stochastic Processes, Machine learning, Advanced Financial Mathematics, Applied Statistics, Computational Finance, Corporate Derivatives, Financial Institutions and Fixed Income

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

East China University of Science and Technology (ECUST)
Master of Science program 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: Measure Economics, Multivariable Statistics, Mathematical models, Data Mining Computational Statistics, Linear and nonlinear programming, Numerical Solution of Nonlinear System of Equations

- **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*

Academic 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

Researcher, *Laboratory of Applied Mathematics*(ECUST) *09/2014 – 06/2015*

- Joined in computer-aided drug design program, focused on Qualitative and Quantitative Toxicity Predictions of Chemical Pesticides in HoneyBee to predict the pesticide toxin in honey bees by using mathematical models
- Formed the research dataset by collecting the latest HB toxicity data from EPA, processed and matched data using the functions in Excel, developed models and wrote iterative algorithms to obtain the predict results
- Included research findings in graduation thesis, which was awarded Excellent Bachelor Graduation Thesis

Professional Experience

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

- Constructed delta hedging strategy for the swaption, used fixed time interval and risk exposure to determine the hedging frequency, compared the hedging performance under different interest rate periods
- Selected as one of the team leaders of the summer interns, led the rehearsal of the team play, made the team introducing video

Intern, *Researcher, Industry Study,* Sinolink Securities (Shanghai) *05/2017 – 06/2017*

- Focused on the Media and Internet Industry, recorded the daily information of the industry and the performance of some selected stocks, summarized the important news of the industry, made the daily reports of the industry
- Researched the target companies and collected some important operating information, such as the finance data, the performance of the released products and the future plans of the company, wrote the investing reports

Intern, *Project Team of Bank of Communications, Teradata*(Shanghai) *11/2014 – 03/2015*

- Completed one-month training of the 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
- Attended department meetings and translated the presentation PPT and the entire project introduction article

Intern, *Operation Department, Bank of Montreal* (Shanghai) *07/2014 – 09/2014*

- Located and recorded the important information in Letter of Credit, such as the beneficiary, term of payment and expiration date, contacted the clients and confirmed this information.

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
- Realized Benson-Zangari algorithm and used fast Monte-Carlo simulation in Python to get optimal portfolio

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