

Zhang Zhou



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

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

09/2011-06/2015

• Excellent Bachelor Graduation Thesis (top 5%)

B.S. in Applied Mathematics GPA: 3.5/4.0

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

516 Main Street, Apt 150, New York, NY, 10044

Phone

(734)881-0412

E-mail

zhouzhangumich@gmail.com



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)



Financial Markets (Fixed Income, Derivatives, Foreign Exchange)



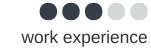
Python(numpy, pandas, scipy, scikit-learn, matplotlib)



C++



Bloomberg



SQL



R



course work

Matlab



course work, project experience



Languages

English



Mandarin



Shanghainese

