ZIRUI (PETER) WEI

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Locations of Preference: Flexible

EDUCATION

The University of California, Berkeley – Haas School of Business, Berkeley, US — *Expected March 2020*
Master of Financial Engineering

Wuhan University, Wuhan, China — *Sept. 2014 – Jun. 2018*
Bachelor of Art in Economics, Minor in Statistics

SKILLS

Programming: Python, Git, kdb+, C++, MATLAB, SQL, Linux, R, VBA, LaTeX
Machine Learning: RNN, CNN, SVM, Random Forest, NLP, Clustering
Math and Statistics: Regression, Time-Series Analysis, Stochastic Process, ODE/PDE, Dynamic Optimization

INTERNSHIPS

Ricequant, Shenzhen, China — *Sept. 2018 - Mar 2019*
Fintech Startup Intern
- Fixed bugs and added new features for opensource backtesting system RQAlpha in Python, and updated its API
- Demonstrated MATLAB backtesting systems to a university and a mutual fund, leading to sales of the systems
- Built and maintained tools in Python and Linux to automatically update sentiment and online retailer data
- Mined customers' visiting data to find potential high-net-worth clients; machine learning to enhance index fund
- Collaborated in building risk attribution and performance evaluation system in Python for commercial banks
- Trouble-shot for clients and evaluated trading performance in Python

Industrial Securities, Shanghai, China — *Jan. 2018 - Apr. 2018*
Quantitative Research Intern
- Built stock blacklist in Python based on residual income valuation model
- Reported historical performance and newest forecasting of a stock index forecasting algorithm in Python

Aegon-Industrial Fund, Shanghai, China — *Jul 2017 - Oct. 2017*
Financial Engineering Intern
- Designed a smart beta strategy in R by combining Momentum & Volume Reversal strategy with the Log Periodic Power Law (LPPL) model (information ratio of 0.58 in 5-years backtesting)
- Priced exchangeable bonds in R, find options with best offer, investment pools and forbidden pools, and premium of index-tracking funds in VBA for portfolio managers

ACTIVITIES

Yintech Trading Competition – 4th among 682 teams — *May 2018 - Oct. 2018*
- Realized 4.33% net return and 2.4 Sharpe ratio in 51 days of real-quant-trading with term structure strategy in China's future market (3.3 times the minimum margin rate, 500,000 CNY capital)

Citi Innovative Financial Application Contest – 2nd among 190 teams — *Apr 2017 - Nov. 2017*
- Innovated hedging method by predicting price distribution with LSTM and using Monte Carlo simulation to find the optimal combination of derivatives; researched cross-hedge methods and volatility arbitrage strategies in R
- Led a team of 14 students and developed an online platform enabling people to use the above methods

MISCELLANEOUS

Chartered Financial Analyst (CFA) Level I: Passed
Interests: Fitness, Classic Literature, Quantitative Investment, Travelling
Industry Project: Currently researching on ETF leveraging effect for ProShares