Zizhou Sang https://zzsang.com

EDUCATION

Nanjing University

Nanjing, China Sep 2016 - Present

Bachelor of Economics in Financial Engineering

o GPA: Overall: 4.30/5.00 | Major: 4.38/5.00 | Final-year Major: 4.75/5.00 (ranked 1 of 33)

o Transferred from Urban Planning '18 to Financial Engineering '18

Research & Project

Routing Optimization for High Speed Photon State-Channel Architecture

Summer Research

Advised by Prof.Xiaowei Ding (Stanford PhD) and Dr.Peter Yan (WUSTL PhD)

Jul 2018 - Oct 2018

- Attempted to improve the off-chain transfer throughput of Photon network in blockchain project SmartMesh.
- o Simulated Photon network on Matlab, applied fmincon and genetic algorithm for optimization, proposed using GAN for further structural improvement. Served as team leader responsible for bilingual communication.
- Paper accepted by China Computer Federation National Conference on Blockchain Technologies (CCF NCBT) 2018.

Support Vector Regression Exchange Rate Prediction

Financial System Simulation

Email: sang@smail.nju.edu.cn

Mobile: +86-182-600-87387

Advised by Prof.Hui Qu (Cornell PhD)

Nov 2017 - Dec 2017

- o Studied a paper on Expert Systems and Applications, posed queries on data preprocessing, performance measures; invalidated the de-noise algorithm proposed, improved accuracy via GA based parameter tuning.
- o Praised openly yet indirectly by Prof.Qu right after presentation 'You might want gimme your work right now'.
- Works were introduced to the following year's class being the only nominee as epitome of excellence.

Accumulator Pricing

Structured Finance

Advised by Prof.Xuewei Yang (Joint UIUC PhD, author of one JFE paper)

Sep 2017 - Oct 2017

- Studied a theoretical paper, implemented accumulator pricing in both analytical and Monte Carlo method.
- o Single work done in seven days by Matlab first-timer. Works exceeded Prof. Yang's expectation by receiving 'Few of you could have done this, even if you were provided with the formulae' public remark during presentation.

Sentiment Analysis on Hadoop

Financial Big Data Processing

Advised by Prof.Ping Yu (from CS Deptartment)

Nov 2017 - Dec 2017

- o Classified the text of stock news for market sentiment. Scraped info from web, segmented Chinese word and calculated Tf-Idf. Employed SVM and Naive Bayes for multi-classification under MapReduce framework.
- o Practiced environment configuration, debugging on Linux and Java programming for Apache Hadoop.

EXPERIENCE

Amino Capital

Venture Analyst Intern

Advised by Dr.Sue Xu (Managing Partner, Stanford PostDoc)

Jul 2018 – Present

- Assisted in cryptocurrency venture analysis for Silicon Valley incubator. Jobs involve information gleaning, due diligence writing and meeting minutes taking. Minored also as all-round handler for assorted tasks.
- o Detected proactively the false information by counterparty, received affirmative response from advisor Dr.Xu.

AXA Hong Kong

Part-time Analyst

Advised by Mr.Stephen Tang (Former AXA HK Executive District Manager)

Oct 2017 - Nov 2017

- o Team leader in practicing the process of portfolio building, including market analysis and expectation, quantitative asset valuation as well as allocation based on extensive data and exclusive research reports from self-purchased Wind account. Incorporated original investment thinking and creative visual design within.
- o Commended by supervisors as all-time best and highly professional through virtually singlehanded hardwork.

Course & Language

- **Standardized Test Score**: TOEFL 106 (*Speaking 27*), GRE 333 (*Verbal 163*)
- Programming Languages: Python, Matlab, Java, SQL, C++, SAS, LATEX
- Computer Science: Data Structure and Algorithms, Database Principles, Financial Big Data Processing
- Statistics: Probability and Statistics, Financial Econometrics, Machine Learning (Coursera)
- In Progress: Algorithm Design and Analysis, Convex Optimization, Deep Learning

Honor & Interest

- **2017 Top 10 Reader of Nanjing University**: Highest annual borrowings from the library.
- 2015 FLTRP Cup National English Writing Contest, Nanjing University Division: Champion