

# Aixi Zhang

Address: 1760 Broadway St., Ann Arbor, MI, 48105

Mobile: 734-780-9009 Email: aixi@umich.edu

## EDUCATION

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### University of Michigan, Ann Arbor

Ann Arbor, MI

M.S in Quantitative Finance & Risk Management

Sep. 2016- Dec. 2017

- Course Highlights: Discrete State Stochastic Processes, Stochastic Analysis for Finance, Statistical Analysis of Financial Data, Applied Statistics, Machine Learning, Computational Finance, Data Mining, Numerical Analysis with Financial Applications, Fixed Income, Financial Derivatives in Corporate Finance: Managing Risk and Creating Value

### Wuhan University, Economics and Management School

Wuhan, China

B.S in Finance

Sep. 2012- Jun. 2016

- Honors: 2013-2014: Third Prize Scholarship (rank 9/61) ; 2014-2015: Second Prize Scholarship (rank 5/53); 2016: Outstanding Graduate (TOP 10%)
- Course Highlights: Financial Engineering, Ordinary Differential Equation, Data Analysis Statistical Methods (based on SAS), Time Series Analysis, Topology, Database Technology and Application, Stochastic Calculus for Finance

## WORK EXPERIENCE

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### Morgan Stanley Huaxin Fund Management Company

Shenzhen, China

Financial Risk Management Analyst

May 2017-Aug.2017

- Constructed a VBA based system to conduct daily stress testing automatically of private funds for fund managers.
- Built an Excel based software for cross-platform computational analysis (e.g. lot winning rate for new stocks) required by Research Department using VBA, R, SQL Server, etc.
- Applied Brinson sector-based attribution model to evaluate monthly performances of funds and fund managers for investors.
- Developed a performance appraisal of quantitative funds via Fama-French three factors modeling.

### University of Michigan, Ann Arbor, Ross School of Business

Ann Arbor, MI

Research Assistant

Mar. 2017-May 2017

- Participated in a research project about Euro dollar futures pricing.
- Summarized key points in related research publications from esteemed academic resources (e.g. Mathematical Finance).

### Statistics Bureau of Henan Province

Zhengzhou, China

Assistant Analyst

Jul. 2015- Sep. 2015

- Used cluster analysis and principal component analysis to determine 10 main macroeconomic indicators.
- Studied random effects model and random forest model to find the quantitative relation between GDP growth and macroeconomic indicators.
- Identified the incongruous statistical indicators with regional GDP growth through variable sensitivity analysis.
- Participated in various seminars on coordination relations between regional GDP growth and relevant statistical indicators.

## RESEARCH EXPERIENCE

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### Backtesting Expected Shortfall Project

Ann Arbor, MI

Postgraduate student researcher

Jan.2017-now

- An on-going project aims to implement an alternative solution addressing shortcomings of VaR in risk management.
- Python and C++ will be used as prototyping language

### China Gazetteer Project organized by Harvard University

Wuhan, China

Group Leader

Mar. 2015- May 2015

- Conducted a research project to utilize Logit discrete choice model with multivariate regression to estimate the effects of various factors (collected from county annals) on the agricultural production trends in Heilongjiang Province.

## OTHER

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- Computing skills: R, Python, MATLAB, SAS, VBA, SQL Server, etc.
- BMC Certificate
- Coursera Course Certificate: Python Data Structure, Using python to access web data.

# BOYAN CHENG

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## EDUCATION

### University of Michigan

Ann Arbor, MI

- Master of Science in Quantitative Finance and Risk Management Aug. 2016-  
*Coursework: Financial Mathematics, Stochastic Processes, Numerical Analysis, Statistics*

### Wuhan University

Wuhan, China

- Bachelor of Economics in Financial Engineering, GPA: 88/100 Sep. 2011-Jun. 2015  
*Coursework: Financial Economics, Stochastic Analysis, Fixed Income Securities, Financial Derivatives, Corporate Finance, Time Series Analysis*
- Bachelor of Science in Mathematics and Applied Mathematics, GPA: 85/100 Sep. 2011-Jun. 2015  
*Coursework: Optimization Theory& Methods, Numerical Solutions of Partial Differential Equations*
- Outstanding Undergraduate Student (Top 10%)
- Three consecutive years of Wuhan University Merit Scholarship

## PROFESSIONAL EXPERIENCE

### Bosera Asset Management

Shenzhen, China

Research Assistant Intern, Passive and Quantitative Investment Department

Mar. 2016-May 2016

- Learnt bootstrapping and Nelson-Siegel bond interest models for bond pricing
- Participated in the daily meeting in regard to quantitative methods research and gained exposure to time optional and multi-factors trading strategies

### Tianfeng Futures

Wuhan, China

Research Assistant Intern, Research Department

Jan. 2015-Apr. 2015

- Conducted research on price volatility of 50ETF, calculated implied volatility of 50ETF options using BSM model, and organized the price and volatility data of 50ETF options
- Developed stock selection model using financial statement analysis and DuPont analysis

### Guosen Securities

Shenzhen, China

Research Assistant Intern, Financial Engineering Department

Jul. 2014-Aug. 2014

- Researched internet securities business by comparing the representative companies in US and Japan
- Performed weighted factor analysis to construct portfolio on event-driven trading using a scoring system

## RESEARCH

### Influence of Monetary Policy on the price volatility of stock and options market

Dec. 2014-May 2015

- Organized the data of RMB deposit reserve ratio, deposit, and loan benchmark rate over 5 years
- Conducted VECM and simulated the volatility according to the known monetary policy
- Compared the simulated volatility with implied volatility and provided trading strategies

### Analysis and Empirical Test of Earnings Management Based on Jones Model

Dec. 2014-May 2015

- Structured 9 multiple regression models using over 6,000 samples of three industries of listed company
- Concluded the relationship between accruals and financial reports via the estimation of coefficient
- Evaluated the levels of operational accrued profit between different industries

### Calculate Ratio of the Optimal Futures Hedging

May 2014

- Computed the ratio of hedging between Silver spot and futures via OLS, ECM and ECM-BGARCH
- Compared the hedge efficiency of different hedge strategies by variance of changes in portfolio prices

## LEADERSHIP EXPERIENCE

### Vice Chairman, Career Guide Department of Youth Development Service Center

Sep. 2012-Jun. 2013

- Held 8<sup>th</sup> Recruitment Meeting with over 60 enterprises offering over thousands of vacancies, managed promotion of event and on-site coordination
- Awarded Outstanding Vice Chairman and Active Participant in Social Activity

## SKILLS

- **Computing skills:** Eviews, SAS, C&C++ language, R, Matlab, and Python.

# Wen Li

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## EDUCATION

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### University of Michigan, Ann Arbor, USA

Expected Graduation: Apr. 2018

Department of Mathematics, Master of Science in Quantitative Finance & Risk Management

**Core courses:** Machine learning (Python), Using Python to Access Web Data & Python Visualization, Numerical Analysis (MATLAB), Statistical Regression (R), Stochastic Processes, Advanced Financial Mathematics, Computational Finance

### Wuhan University, Wuhan, China

Sept. 2012 - June 2016

School of Economics and Management, Bachelor of Science in Financial Engineering, GPA: 3.70/4.0

**Core courses:** Data Statistics Analysis (SAS), Web Design (HTML), Time Series Analysis, Dynamic Optimization, Real Analysis, Topology, Probability and Statistics, Linear Algebra, Ordinary Equations

**Awards:** Third Prize of International Mathematical Contest in Modeling 2015, Third Prize of Central China Business Negotiation Competition 2014, Outstanding Chairman 2015, Third Prize Scholarship 2015

## WORK EXPERIENCE

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### University of Michigan's Computer Science and Engineering School - Research Assistant

Sept. 2017 - Present

- Studied papers and generated the idea how animation behavior fit a Reinforcement Learning framework

### Corporate Strategy, DTE Energy Inc., Ann Arbor, USA - Data Analyst

June 2017 - Aug. 2017

- Performed an in-depth optimization study of how 8 different behind-the-meter battery storage systems can be used to reduce DTE's 2600 large corporate customers' overall energy bills by slashing their peak demand charges
- Used Python to extract and aggregate data from 20,000 files and generated visual charts with Excel pivot tables and VBA. Maintained database in SQL and implemented constraints between relations

### Illume Research IID, Cambridge, England - Overseas Mentor for Quantitative Finance

June 2017 - Present

- Empirical Research on Optimal Hedge Ratio of the Spot and Futures Contracts of the Shanghai Silver market
- Downloaded 2-year daily prices of Shanghai Silver spot and futures contracts.
- Derived optimal hedging ratio by comparing four different approaches: the OLS, B-VAR, ECM, ECM-GARCH model

### Wonder Futures, Beijing, China - Quantitative Trading Analyst

Sept. 2015 - Dec. 2015

- Developed an Excel application to back-test time-spread (intertemporal) arbitrage trading strategies of gold futures contracts based on cost and carry model and statistical model
- Generated high-quality charts to display the payout curves and risk profiles of arbitrage strategies in MATLAB, then made presentations to traders and managers to showcase the research results

## ACADEMIC EXPERIENCE

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### Deep Reinforcement Learning in Quantitative Trading Application, Ann Arbor, USA

Sept. 2017 - Present

- Used Python to generate deep reinforcement learning method to maximize expected return of trading system, thus get the optimal trading strategy

### Monte Carlo Simulation to Model Portfolio P&L Distribution, Ann Arbor, USA

Jan. 2017 - May 2017

- Based python to conduct quantitative analysis four-year market data of four American stocks IBM, T, NKE, APPL
- Developed data arithmetic approach to conduct Monte Carlo simulation based on a method used by MSCI/RiskMetrics, used python to statistically analyze the simulated P&L, including VaR and Expected Shortfall

## SKILLS AND HOBBIES

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**Computer Skills:** Python, R, MATLAB, SQL, Access, MySQL, VBA, Microsoft Office, Excel Pivot, SAS, EViews, Bloomberg (BMC)

**Leadership Experience:** Class President, Chairman of Student Union of Wuhan University, Team leader

**Hobbies:** Table Tennis, Chess, Cooking, Singing



# Dongxu Li



## Education

2016-08 -  
2017-12

### Mathematics department, University of Michigan, Ann Arbor, M.S. Mathematical probability and Statistics

- GPA: 3.90/4.00, currently focus: Quantitative Finance and Risk Management
- Current Courses: Numerical Methods, Stochastic Analysis, Statistical Analysis of Financial Data
- Upcoming Courses: Computational Finance, Convex Optimization, Machine Learning, Intermediate programming in python
- Active learner on Online Open Courses: Apply Machine Learning in Python, Neural Networks and Deep Learning
- Member of Michigan Data Science Team

2012-09 -  
2016-06

### Mathematics department, Dalian University of Technology, B.S. Information And Computational Science

- GPA: 3.88/4.00, Concentrate in Applied Mathematics and Computational Methods
- Core Course: Multivariable calculus, Advanced Algebra, Real and Complex Variable Function, Numerical Analysis
- Mathematical Contest in Modeling, 3rd prize, 2014. Interdisciplinary Contest in Modeling, 3rd prize, 2015
- Member of Young Volunteers Association at DLUT, Member of Chess Club at DLUT



## Project Experience

2017-07 -  
present

### Exploring Network Structure of S&P 500

- Visualize the stock price return correlation table of selected tickers in S&P 500.
- Construct network structure of the stock universe based on the correlation coefficient, detect network clustering and grouping.
- Analyze the turmoil of stock price spread through the network structure and explore potential profitable trading strategy.
- Test strategy through Quantopian paper trading platform.

2016-09 -  
present

### Mathematical Finance Project

- Geometric interpretation of Financial Derivatives.
- Fit Martingale Model for short rate using Treasury Strips Data, under floating short rate setting, pricing European option by using General Black-Scholes-Merton theory.
- Barrier option pricing with Monte Carlo simulation and with reflection principal on a Brownian Motion setting.
- Employ Markowitz theory to generate and constantly update market portfolio of S&P, then calculate the accumulative P&L.

2016-03 -  
2016-04

### Summer Intern

- Sales Account Summer Intern, Credit Center, China Merchants Bank, Shandong
- Software Intern, Intelligent Application Department, Neusoft, Dalian

2015-10 -  
2016-04

### Research Assistant at Computer Vision Lab

Project: Relative Attribute

- Rank images in the LFW (Labeled Faces in the Wild) data set according to the strength of certain attributes, such as grayscale of people's hair and visibility of teeth.
- Improved the efficiency of learning RankSVM function using optimization toolbox.

2013-06 -  
2014-07

### Research Assistant at Computer Social Science Lab

Project: Evolutionary Game in Space

- Explore evolutionary games and population dynamics in a small-world network by conducting Monte Carlo simulation.
- Simulate Ebola transmission in Africa and developed optimal medical manufacturing and delivery strategy to control the spread of the disease.



## Summary

Dongxu is a highly productive and self motivated learner.  
He is a team player and great listener.  
He has a passion for technology and mathematics.



## Personal Info

### Address

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### Phone

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### E-mail

dongxuli@umich.edu

### Portfolio Website

<https://leodongxu.wixsite.com/quant>



## Skills

### Fundamental Math (Calculus, Linear Algebra, Probability)



### Anaconda Data Science Platform: Python (numpy, pandas, scipy, scikit-learn, matplotlib)



### Matlab



### R



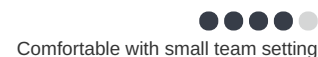
### Basic Linux Command Line



### Bloomberg and Factset Terminal



### Team Work



### Public Speaking



### English



### Mandarin



### Sports (basketball, tennis, ping pong, swimming, Hiking)



# Mian Jia

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## Education

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**University of Michigan, Department of Mathematics** Ann Arbor, MI Expected in Dec. 2017

Master of Science in Quantitative Finance & Risk Management

**Core Courses:** Advanced Financial Mathematics, Computational Finance, Applied Statistics, Stochastic Progress

**Beihang University, School of Mathematics and System Science** Beijing, China Aug.2012-June2016

Bachelor of Science in Applied Mathematics GPA: 3.4/4.0

**Core Courses:** Mathematical Analysis, Advanced Algebra, Probability and Mathematical Statistics, Real Analysis

## Professional Experience

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**GF Asset Management - Equity Intern** Beijing July2015-Aug.2015

- Joined an Asset-Backed Special Program as an assistant, and independently finished company valuation using discounted cash flow model and comparable company analysis
- Conducted deep research to various companies in the leasing industry and enhanced GF's valuation system through creating a new model that specializes in valuing leasing companies
- Wrote R scripts to fetch companies' financial data from website and built a linear regression model to forecast future profits of companies
- Created conference agenda including preparing speech script and coordinating signing ceremony for "2015 China Leasing Asset Securitization Summit"

**WinNow Fund Management - Quantitative Analyst Intern** Beijing Sep.2015-Dec.2015

- Collected and analyzed full information of specific industries, target and comparable companies
- Assisted in the construction of WinNow's factors database for multi-factor stock selection research through building regression models to test the validity of financial factors such as EPS, ROE, P/B, etc.
- Wrote a back-testing system for multi-factor trading which automatically fetches data from WIND API and evaluated the performance of given factors and trading strategies
- Created a factor evaluating model which assesses and updates factors' performance on a monthly rolling basis, and combined its output with technical analysis indexes to develop multi-factor stock selection strategies

## Academic Experience

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**COMAP's Mathematical Contest in Modeling** Beihang University Feb.2015

- Constructed SEIAR Model and GM (1, 1) Model respectively to predict future spread of Ebola and designed an algorithm to quantify the outbreak status of every targeted area
- Designed a transportation distribution model to support medical treatment delivery and lower costs

**The 24<sup>th</sup> Feng Ru Cup Competition** Beihang University Oct.2014

- Studied periodic orbits as action minimizers in the spatial isosceles three-body problem
- Used numerical approach to find a set of periodic solution based on the calculus of variation and approved the existence and stability of the solution

## Others

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**Computer Skills:** C, Matlab, R, SPSS, SAS, Python

**Volunteer Experience:** Participated in Beijing Hope Run for cancer care

**Award:** Successful Participant in Mathematical Contest in Modeling,2015

# Tom (Pattarapol) Koosalapeerom

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## EDUCATION

2016 - 2017	MS Quantitative Finance and Risk Management, <b>University of Michigan, Ann Arbor</b> Current GPA: 3.9/4.0, Expected date of completion: December 2017 <i>Key courses:</i> Financial Mathematics, Stochastic Processes, Statistical Models for Financial Data (in R) Numerical Methods with Financial Application
2015	Non-degree, GPA: 4.0/4.0, Department of Mathematics and CS, <b>Chulalongkorn University</b> <i>Key courses:</i> Intro to Real Analysis 1, Intro to PDE, Probability Theory, Linear Algebra I
2009 - 2013	Bachelor of Accounting (Minor in Finance), First Class Honors, <b>Thammasat University</b>

## SKILLS, MOOC, & CHALLENGES

**Coding** (ordered by proficiency): Python (*numpy, pandas, scipy, scikit-learn, matplotlib*), R, C++, VBA, LaTeX, SQL  
**Programs:** Bloomberg, Highly proficient in MS Excel (with VBA), Word, PowerPoint  
**Projects:** Short Rate Models (2017), Implied Volatility (2017), MonteCarloFactorModel (2016),  
Stocks Price Retriever (2016), 9x9 Sudoku Solver (2015)

Platform		Completion Date
COURSERA	Algorithm Specialization, Stanford University	July 25, 2017
	Python for Everybody Specialization, University of Michigan	August 5, 2017
	Introduction to Data Science in Python, University of Michigan	July 22, 2017
	Machine Learning Specialization, University of Washington	In progress (25%)
	Deep Learning Specialization, deeplearning.ai	In progress
	Game Theory 1, Stanford University & UBC	In progress
edX	6.00.1x Intro to Programming using Python, MITx	August 3, 2017
CodeAcademy	Python, Learn SQL	Complete

## PROFESSIONAL EXPERIENCE

Assistant Fund Manager (1 year, 8 months)

Jun 2013 – Feb 2015

**One Asset Management Company Limited** | Equity Fund Management Department

9th, 24th Floor, Siam Piwat Tower, 989 Rama 1 Rd., Patumwan, Bangkok 10330, Thailand

- **Asset Allocation Model** : employed Black-Litterman model and Markowitz portfolio optimization to compute optimal long-run portfolio weight across various types of assets to support fund managers' strategy and help investment team formulating the long-term house view.
- **Exchange Traded Fund** : co-managed one of the largest index ETFs in Thailand (TDEX), prepared daily ETF basket to market makers, monitored daily tracking error, and developed rebalancing model to keep tracking error below 1%.
- **High-dividend stocks screening model** : operated and developed the High-dividend stocks screening model to support fund managers on stock selection process for firm's flagship high-dividend equity fund, 1VAL-D. The fund's performance in 2014 was ranked 1<sup>st</sup> Quartile compared to peers by Morningstar.
- Initiated and recommended 5 stock IPOs and 6 corporate bond investment decisions to the investment committee.
- Covered and reviewed 7 large-cap stocks from property development sector in Thailand for internal use.

## AWARDS & CERTIFICATES

2016	Bangkok Bank Scholarship Full scholarship for studying master's degree	2015	C++ BASIC (Win32 Console Application) Certificate NetDesign Institute, approved by the Ministry of Education (Thailand)
2016	Bloomberg Market Concepts (BMC) Certificate of Completion Bloomberg Institute, Bloomberg Finance LP.	2012	CISA Level 1 (Certified Investment and Securities Analyst) Thailand Securities Institute (TSI), The Stock Exchange of Thailand

# Lang Feng

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2224 Stone Road, Ann Arbor, MI, 48105

## Education

### The University of Michigan, Ann Arbor, MI

Sep. 2016-Dec.2017

Department of Mathematics

Master of Science in Quantitative Finance & Risk Management

**Core Courses:** Advanced Financial Mathematics, Computational Finance, Applied Statistics, Discrete State Stochastic Process

### Central University of Finance and Economics, Beijing, China

Oct. 2011-June 2015

Chinese Academy of Finance Development

Bachelor of Economics in Finance

GPA: 88.3/100

**Core Courses:** Mathematical Analysis, Probability and Statistics, Linear Algebra, Ordinary Equations, Machine Learning, etc.

**Awards:** Meritorious Winner of Mathematical Contest In Modeling in 2014(MCM), Outstanding Academic Scholarship 2014

### Baruch College – The City University of New York, Online Course

Sep. 2014-Jan. 2015

**Core Course:** C++ Programming for Financial Engineering

GPA: 86/100

## Professional Experience

### CITIC Securities – Quantitative Analyst Intern

May 2016-Aug. 2016

- Independently programmed mean variance model and Black Litterman model to enhance the asset allocation framework of CITIC Securities, and to provide clients with monthly advice for optimal portfolio weight among different classes of assets
- Contributed to the event driven trading system through the development of several stock screening strategies based on events including block trading, high dividend, and majority shareholder purchasing

### Yinhua Fund Management, Beijing, China – Quantitative Analyst Intern

Oct. 2015-May 2016

- Conducted back testing and optimization of 8 quantitative trading strategies using Chinese historical market data
- Contributed to the building of quantitative evaluation system of fund products by modeling for the evaluation of stock selection and market timing ability of fund products according to the analysis of their net value movements and financial reports
- Employed asset allocation models (risk parity, Black Litterman model) and market-timing strategies (TD, momentum trading) in the development of Yinhua's first fund of fund(FOF) product, which has been published on *Securities Daily* after launching

### Essence Securities, Beijing, China – Equity Intern

Jan. 2015-Apr. 2015

- Assisted with the initial public offering of 3 small and medium sized companies, mainly working on DCF based company valuation, comparable company analysis, and company profit forecasting
- Researched, analyzed, and presented to clients on various industries such as logistics finance, oil, and media industry by using data from Wind; wrote Matlab scripts to automate market data update

### Millward Brown ACSR, Beijing, China – Market Analytics Intern

Sep. 2014-Dec.2014

- Conducted the quantitative analysis of an ad effectiveness tracking project for BMW and Volkswagen, wrote Excel script for data loading and cleaning, and developed a demographic customer classifier based on their interest behaviors

## Research Projects

### The Study of Diversified Risk Parity on Chinese Stock Market

Apr. 2014-May 2014

- Calculated the optimal weight distribution of diversified risk parity portfolio and other benchmarking portfolios including global minimal variance portfolio and mean variance portfolio, by using data of CSI 300 Index and its components
- Evaluated the return, volatility, and maximum drawdown of portfolios where the optimal diversified risk parity portfolio achieved a monthly return of 1.13%, volatility of 1.49%, and maximum drawdown of -27.53%

## Others

**Computer skills:** Microsoft Office, C++, Matlab, WIND, Eviews, SQL

**Volunteer Experience:** International Forum on Financial Engineering & Risk Management, 2014

**Trading Experience:** Currently managing about one million RMB fund using self-developed quantitative trading strategies

## LIAM (LIHE) LIN

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### EDUCATION

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**University of Michigan, Ann Arbor**

*Master of Science in Quantitative Finance and Risk Management*

*Specialization in Financial Mathematics, Stochastic Process, Statistics*

**Ann Arbor, MI**

*Sep 2016 - Apr 2018*

**Wuhan University**

*Bachelor of Science in Financial Mathematics*

**Wuhan, Hubei**

*Sep 2012 - Jun 2016*

- Best Student Award, 2013/2014
- Wuhan University Scholarship, 2013/2014
- Outstanding Student Leader Award, 2015

### EXPERIENCE

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**CITIC CLSA Securities**

Sales and Trading Intern

**New York, NY**

*May – July 2017*

- Composed daily fixed-income/stock market dynamics for presentation to key clients
- Initiated multiple investment case analysis to assist hedge fund and mutual fund clients in making timely investment decisions
- Created an Excel-based approach to mass filter and integrated morning reports into prescribed format, increasing efficiency by 80%
- Consolidated roadshow materials and organized data from 2000+ companies to be user-friendly for senior sales
- Spearheaded data mining, stock screening, and data analysis using Wind and Bloomberg to help generate long-short equity strategy
- Summarized and translated the first-hand news and reports of Asian research team from English to Chinese (vice versa) for US sales team to educate team members with updated market movements

Accounting Intern

**New York, NY**

*May 2017*

- Processed reimbursement for 10 employees, over \$10,000 semimonthly
- Paid all invoices from 20+ vendors semimonthly

**Fujian Haixia Business Bank**

Financial Market Department Intern

**Fuzhou, Fujian**

*July – Aug 2015*

- Collected and analyzed bond price data using WIND in order to predict price change of bonds in EViews
- Collected comprehensive company information to write reports to use to evaluate worthiness of investments, including company history, performance, industry outlook, and balance-sheet strength

### KEY PROJECTS

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**Analyzing CSI 300 Index Future Project**

Advisor: Dr. Yijun Hu

**Wuhan, Hubei**

*Dec 2015 – Jun 2016*

- Collected and analyzed CSI 300 price data from CSMAR database to evaluate its impact on markets liquidity, applying two different mathematic methods – OLS and completely randomized design using EViews and Excel
- Predicted the price change trend of CSI 300 index and made effective suggestions for investment companies about the timing of selling and buying stocks around the period that a new representative index goes public

### ADDITIONAL INFORMATION

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- **Programming Skills:** Python, R, Perl, VBA, EViews, MATLAB, C
- **Extra-Curricular:** Research Assistant in Finance (present), Class President (2013-2015), School basketball team captain (2013-2016)
- **Other Awards:** Wuhan University Social Activist Award; Xinxin-Pei Special-prize; National Patent Certificate



## Sa Li

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### EDUCATION

**UNIVERSITY OF MICHIGAN**, Ann Arbor, MI Aug 2016 – Dec 2017  
Master of Science, Quantitative Finance and Risk Management  
**MICHIGAN STATE UNIVERSITY**, East Lansing, MI Aug 2012 – May 2016  
Bachelor of Science, Mathematics; Minor in Actuarial Science

- GPA: 3.89/4.0
- Honors College, Dean's List
- Actuarial Science Awards(2015)
- George T. Bentley, Jr. Scholarship(2014 – 2016)

### PROFESSIONAL EXPERIENCE

**Financial Markets Department Intern** Jun 2016 – Jul 2016  
Industrial and Commercial Bank of China Hebei Branch; Shijiazhuang, China

- Assisted senior managers in the negotiation of related financing projects by using two enterprise financial modes: equity financing and debt financing to analyze data
- Learned the background and purpose of RMB foreign exchange transactions and foreign exchange transactions

**Finance Independent Study Research Assistant** Jan 2015 – May 2016

MSU Department of Finance; East Lansing, MI

- Utilized advanced Excel financial modeling to predict future financial trends and price values
- Applied Discounted Cash Flow (DCF) modeling and alternative use of discount rates to predict stock trends for the next three years to determine the best investment properties

**Undergraduate Teaching Assistant (UTA)** Aug 2013 - May 2015

MSU Department of Mathematics; East Lansing, MI

- Developed coordinating skills by assisting the instructor and communicating with other UTAs
- Created effective learning environment by developing different ways to help students understand lecture materials and different lesson plans to boost their interests in math

**Volunteer Income Tax Assistance (VITA) Intern** Feb 2015 - May 2015

Asset Independence Coalition (AIC); Lansing, MI

- Compiled, analyzed and reported on overall program statistics and data using Excel for AIC and MSU VITA sites
- Assisted in continuing development of website to increase community participation

**Finance Study Abroad Program in Belgium**; Namur, Belgium July 2014 - Aug 2014

- Experienced French business culture and the financial relationship among countries in the European Union
- Met representatives of the European Parliament and The National Bank of Belgium to discuss the European view of business leadership

### LEADERSHIP EXPERIENCE

**Co-chair 2015; Keynote Speaker Subcommittee Chair 2014** Aug 2012 - May 2015

Women's Initiative for Leadership Development; East Lansing, MI

- Organized Annual Women's Day of Service to direct 80-100 people into 5-7 service sites in the local community
- Co-led the organization of the Annual Women's Leadership Conference with about 250 participants

**Service and Leadership Co-chair; Webmaster** Jan 2013 – May 2016

Phi Sigma Pi National Honor Fraternity; East Lansing, MI

- Collaborated with the Co-chair on planning Pi Mile to raise \$600 for a local community service
- Maintained Phi Sigma Pi MSU chapter website and updated documents using HTML programming language

**Homecoming Court Member** Aug 2015 – May 2016

MSU Alumni Association; East Lansing, MI

- Selected as one of 10 senior students who serve as exceptional role models and Spartan ambassadors
- Delivered speech about the diversity and richness of the Spartan experience at the Green and White, a VIP event prior to the Homecoming football game

**Intercultural Aide** Aug 2015 – May 2016

MSU Office of Cultural and Academic Transitions (OCAT); East Lansing, MI

- Provided academic and cultural support to 28 Spartan Success Scholars during their transition to MSU
- Planned engaging and informative activities that help students explore and learn more about academic transitions, culture, social class, race, religion and ethnicity

**Chinese Undergraduate Advisory Group Member** Jan 2016 – May 2016

MSU Office of International Students and Scholars; East Lansing, MI

- Organized pre-departure events in Beijing and Shanghai to help over 400 students and parents learn about MSU
- Liaised with Chinese undergraduate students and other MSU departments including MSU Police, MSU Culinary Service, etc. to serve students' needs

### SKILLS

- Experience programming in Python, HTML
- Fluent in Mandarin and English

## **Lingmei SHEN**

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### **EDUCATION**

#### **UNIVERSITY OF MICHIGAN**

09/2016-12/2017

*Master of Science in Quantitative Finance and Risk Management*

Course highlights: Numerical Methods with Financial Applications, Discrete State Stochastic Processes, Applied Statistics, Advanced Financial Mathematics

#### **LINGNAN COLLEGE, SUN YAT-SEN UNIVERSITY (SYSU)**

09/2012-06/2016

*Bachelor of Finance*

Course highlights: Investment, Corporate Finance, Financial Engineering, Econometrics, Mathematical Analysis, Ordinary Differential Equations, Real Variable Functional Analysis, Stochastic Processes

### **WORK EXPERIENCE**

#### **KPMG Advisory (Beijing) Limited**

07/2015-12/2015

##### **Intern, Financial Risk Management Department**

- Integrated over 16,000 pieces of quarterly data from 8 subsidiaries using Excel as part of a risk management project for Yue Xiu Financial Holding Group Co., Ltd
- Tested client's internal business computing system to identify bugs and provided suggestions for improved performance and user experience
- Analyzed database by comparing characteristics of external data with internal ones, eliminating invalid data, and summarizing the different index values of external and internal data

#### **ASUS Campus Master**

09/2012-06/2013

##### **Market researcher**

- Conducted market research in the local computer market, collected more than 500 pieces of information from about 30 stores in order to summarize the strengths and weaknesses of ASUS compared to other brands
- Project manager for Collection of Dreams Project on SYSU Zhuhai campus, collected over 100 photos of students holding a board with their dreams on it and displayed them on website to show the awareness of ASUS in helping young people achieve their dreams

### **ACADEMIC EXPERIENCE**

#### **University of Michigan, Industrial and Operation Engineer Department**

05/2017 - now

##### **Research Assistant**

- Summarized the neural network models and decided the models used to predict the directions of stock prices
- Assisted teammate to use python to check our hypotheses based on the chosen math models

### **SKILLS**

Languages: English, Mandarin, Cantonese

Programming: Excel, Python, Matlab, R

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# Mengting Xia

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## EDUCATION

**University of Michigan** *Ann Arbor, MI*

*Sep. 2016 – Dec. 2017*

Master of Science in **Quantitative Finance and Risk Management**

Key Courses: Numerical Methods with Financial Applications, Discrete State Stochastic Processes,  
Advanced Financial Mathematics, Applied Statistics.

**Dalian University of Technology** *Dalian, China*

*Sep. 2012 – Jul. 2016*

Bachelor of Science in **Mathematics and Applied Mathematics**

Key Courses: C++ Programming, Statistics and Probability, Stochastic Process, Micro-economics.

Honors and Rewards:

- Feb. 2014 3<sup>rd</sup> prize at Mathematical Contest in Modeling
- Oct. 2013 Dalian University of Technology Excellent Scholarship

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## PROFESSIONAL EXPERIENCE

**Private Equity Department** **CITIC Capital Partners Limited** *Shanghai, China*

*Jun. 2017-Aug. 2017*

- Focused on education and finance industry, collected information about those stocks which purchased education and training companies, found potential target companies and made reports.
- Analyzed the target companies, calculated some useful data and recorded some important operations, such as merger and acquisition at education field and development of the companies.
- Researched US education and training at its market situation, development, potential risk and so on. Extracted key information and wrote a report.

**Trade Banking Department** **Bank of China** *Nantong, China*

*Aug. 2015-Sep. 2015*

- Checked data and organized materials, vouched and offset the balance. Mastered different kinds of financial products in Bank of China.

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## RESEARCH EXPERIENCES

**Portfolio modeling project**

*Feb. 2017 – present*

- Building a Monte Carlo simulation of financial markets, which is based on a method used by MSCI/Riskmetrics, relevant to a client portfolio.
- Analyzing the forecasted distribution of P&L.

**Parameter estimation for a class of autoregressive conditional heteroscedasticity models**

*Sep. 2015 – Jul. 2016*

- Utilized a modified recursive least squares algorithm to estimate the coefficients of power ARCH models.
- Analyzed statistical properties of the algorithm-unbiasedness, covariance.
- Estimated the coefficients of power-transformed and threshold GARCH models.

**Structure design and algorithm of the Spiking Neural Networks**

*Jan. 2014- Jan. 2015*

- Employed the use of pulse excitation intensity, the fuzzy logic and the mathematical tools,
- Provided a new network architecture for SNN, accelerated the convergence speed of learning process and improved the accuracy and precision of the training.

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## ACADEMIC ACTIVITIES

**School of Innovation and Entrepreneurship**

*Oct. 2013-Oct. 2014*

Learned to use Matlab and apply mathematical instrument to the real problems. Practiced mathematical modeling in several competitions held by Dalian University of Technology.

**Loo-Keng Hua Class** (*held by Chinese Academy of Science*)

*Mar. 2013-Sep. 2014*

Finished more difficult and extensive courses in main Mathematical courses. Continued learning further courses, such as Stochastic Process, Measure Theory.

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## ADDITIONAL INFORMATION

**Skills:** R, Python, C++, MATLAB.

## Shaofeng Shen

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734-834-9817 sfshen@umich.edu

### Education

#### University of Michigan, Ann Arbor, MI

Sept.2016 – Apr.2018

*Master of Quantitative Finance and Risk Management*

- **Course:** Advanced Financial Mathematics, Applied Statistics and Statistical Analysis of Financial Data, Stochastic Analysis for Finance, Statistics for Financial Data.
- **Cumulative GPA:** 3.661/4

#### Nanjing University, Nanjing, China

Sept.2012 - Jul.2016

*Major: Financial Engineering*

- **Major GPA:** 3.64/4
- **Awards:** Meritorious Winner in Mathematical Contest In Modeling (MCM) in 2015

### Research Experience

Summer Project in Machine Learning

May.2017-Now

- Predicting directions of stock price using recurrent neural network

**Publication: Chinese Journal of Management Science, Second author**

Nov.2016

#### Comparison of Realized Covariance Forecasting Models Based on Volatility Timing Performance

- Empirically investigated the performance of volatility timing strategies based on several covariance matrix predicting models, including MIDAS and EWMA. The whole process was completed with Matlab

Course Project in **Financial Econometrics**

Aug.2015

- Referring to M J.Brennan and T Chordia method (2012), used SAS to analyze the illiquidity of China's security market and its effects on assets pricing

Course Project in **Corporation Finance**

Feb.2015

- Conducted stock research on China Galaxy Securities Co., Ltd. based on industry trend, company's fundamentals, current valuation and financial health etc.

### Working Experience

#### China Galaxy Securities Co., Ltd., Beijing

Jul. - Aug.2015

*Intern, Planning and Finance Department*

- Participated in accounting work in securities investment and margin trading, including importing daily financial accounts into financial system of company

#### Deloitte, Beijing

Jul. - Aug.2014

*Intern, Audit Department*

- Assisted in mid-term audit work for People's Insurance Company of China (PICC), including checking on audit material in details and communicating with branch companies for explanations on problems found in material.

### Professional Skills

- Programming Languages: C, Matlab, SAS, R, Python
- Strong proficiency in English

# Shuyu DING

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Email: shuyudd@umich.edu

## EDUCATION

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### School of Mathematics, University of Michigan

Sep. 2016 – Present

*Expected Master Degree: Quantitative Finance & Risk Management*

Courses include: Computational Finance, Stochastic Processes, Advanced Financial Mathematics, Statistics for Financial Data, Corporate Financial Derivatives, Fixed Income Securities

### Antai College of Economics & Management, Shanghai Jiao Tong University (SJTU)

Sep. 2012 – Jul. 2014

*Bachelor of Business Administration*

Courses include: Operational Research, Financial Management, Multinational Corporate Finance

### School of Mathematics, SJTU

Sep. 2010 – Sep. 2012

Courses include: Mathematical Analysis, Advanced Algebra, Number Theory, ODE, Numerical Analysis

## WORK/INTERNSHIP EXPERIENCE

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### EY | Financial Service Organization | Shanghai Office | Auditor

Oct. 2014 – Apr. 2016

- Completed training on auditing financial companies, including banks, security and fund companies
- Audited the biggest finance leasing company in China for the 2014 and 2015 fiscal year, mainly focused on cash, bank deposits, and borrowings (loans and bonds). Analyzed interest yield of bank accounts and borrowings to check the accuracy of interest income and expense
- Reviewed hundreds of loan grading to determine the bad debt ratio, computed the fair value of the company's bonds using models, and used SAP and Thomson Reuters to get data.

### Taiping Asset Management Co.,Ltd. | Financial Market Dept. | Intern

May. 2017 – Jul. 2017

- Wrote monthly management reports for the asset management products, mainly earnings and risk analysis for portfolios.

## RESEARCH EXPERIENCE

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### Learning-support Website Development | SJTU | Research Assistant

Jun. 2013 – Oct. 2013

*Advisor: Xiaorong Li, Lecturer at Antai College of Economics & Management, SJTU*

- Assisted in development of learning-support website, which renders questions automatically, and students all receive different questions (with different variables or conditions) on the same idea or topic.
- Decided the relationships and constraints of all of the variables in a question, constructed the questions into formulas for the IT team to transform into programs, discussed with them to deal with the bugs.

## LEADERSHIP AND ACTIVITIES

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### Crosstalk Comedy Association | SJTU | President and Performer

Sep. 2010 – Jul. 2014

- Organized new recruit and other association activities, wrote scripts for and rehearsed performances, organized and performed crosstalk shows in several campus parties

### Translation of Courses in Coursera (Coursera / Guokr) | Online | Translator

Sep. 2013 – Dec. 2013

- Translated the Coursera course *Introduction to Logic* from English into Chinese

### Student Union | Shanghai | "Special Needs" Tutor

Sep. 2010 – Jun. 2011

- Tutored a special needs high school student and helped her with her coursework every weekend

## ADDITIONAL INFORMATION

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**Computer Skills:** Python, Matlab, R

**Coursera:** Machine Learning, Programming in Python, Financial Markets, Game theory, Cryptography

**ACCA Affiliate:** Financial Accounting, Financial Reporting, Financial Management

# Zhang Zhou

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

## Education

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### 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

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**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

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**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

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**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

## **Xiaoman Wang**

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### **EDUCATION**

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#### **University of Michigan, Ann Arbor, MI**

Sep 2016-Present

- Master of science in Quantitative Finance and Risk Management
- Course Highlight: Numerical Methods with Financial Applications, Discrete State Stochastic Processes.

#### **Nanjing University, Nanjing, China**

Sep 2012-Jul 2016

- Bachelor of Science in Financial Engineering, GPA(100 scale): **90.36**
- Course Highlight: Stochastic Processes, Financial Database and Data Analysis, Financial Econometrics

#### **National Tsinghua University, Hsinchu, Taiwan**

Feb 2015-Jun 2015

- Department of Quantitative Finance, GPA (4.0 Scale): 4
- Course Highlight: Discrete Mathematics, Derivatives Pricing, Financial product design and pricing

### **WORK EXPERIENCE**

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#### **Guosen Securities, Shenzhen, China**

Jul 2015-Sep 2015

*OTC Derivatives Intern*, OTC Department

- Assisted senior analysts in structuring and pricing 7 derivatives products of different underlying asset including exotic options of CSI 300 Index and structured notes
- Proposed variance reduction techniques like Antithetic Variables, Moment Matching and Control Variates to enhance the available Monte Carlo simulation module for pricing options and estimating the Greeks
- Contributed to the booking system development using VBA and MySQL to allow traders to query and insert derivatives transactions records.

#### **Co-founder**, Portfolio Management

May 2014-Aug 2015

- Sponsored by leading securities in China and structured the investment policy of the student-run virtual fund by conducting equity research, factor analysis, and portfolio optimization
- Developed software in VBA and R to analyze fund portfolio risk as a result of exposure to various factors, including macroeconomic and Fama-French factors.
- Organized lecture series on various basic investment topics, including Discounted Cash Flow Model, Modern Portfolio Theory and Asset Pricing Models

### **ACADEMIC EXPERIENCE**

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#### **Empirical Research** on Financial Distress Prediction Models for Companies in China

Jan 2015-May 2015

- Employed machine learning algorithms such as Logistical Regression, Support Vector Machine with prediction variables such as Debt Ratio and Operating Cash Flow to forecast the financial distress of companies
- Performed 10-fold cross-validation for the machine learning models with financial datasets
- Applied to Classification Accuracy Rate approach and the Area under the Receiver Operating Characteristics Curve (AUC) to calculate and compare the performance of different models
- Demonstrated average accuracy rates above 84% and AUC values above 0.78, and concluded the best prediction ability of the SVM method.

### **SKILLS**

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**Software:** C/C++, MATLAB, R, SAS, Python, Bloomberg.

**Language:** English, Chinese

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# Zeyu Zhang

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Ann Arbor, MI 48105

## EDUCATION

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*Sep. 2016 - Present*  
**Graduate Study**

*Master of Science in Quantitative Finance and Risk Management*  
**University of Michigan, Ann Arbor**

**Overall GPA:** 3.97/4.0 ; **Major GPA:** 3.97/4.0

**Course Highlights:** Stochastic Differential Equations, Continuous Time Finance, Computational Finance, Statistical Methods In Finance, Fixed Income, Corporation finance

*Sep. 2012 - Jun. 2016*  
**Undergraduate Study**

*Bachelor of Science in Mathematics and Applied Mathematics*  
**University of Science and Technology of China(U.S.T.C)**

**Major GPA:** 3.86 or 89.63/100

**Course Highlights:** Advanced Probability(Graduate Course), Applied Stochastic Process, Time Series Analysis.

## HONORS AND AWARDS

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*2012*

Excellent Freshman Scholarships (perfect score in entrance exam)

*2013, 2014, 2015*

Outstanding Student Scholarships (high GPA rank)

## PROJECTS

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### METHODS IN CLASSIFICATION AND CLUSTERING

*Dec. 2015 - Jan. 2016*

- Studied and applied Bayes method to do classification and similarity coefficients methods to perform cluster analysis
- Used R to process data and determine the result of the classification and clustering

### MENTER CARLO METHOD IN BLACK-SCHOLES MODEL

*Sep. 2016 - Dec. 2016*

- Compute volatility through log-return by B-S model with Matlab
- Use matlab with menter carlo method and B-S formula of call option to compute the value of the option
- Use numerical method compute price of basket options and given the theoretical price of barrier options

## COMPUTING SKILLS

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R, Python, Visual C, C++, Matlab, Bloomberg (with BMC certification), Latex, Dreamweaver

## TEACHING EXPERIENCE

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**Teaching Assistant**, Function of Complex Variable

*Sep. 2015-Dec. 2015*

- Led study sessions, revised papers, and organized group talk activities for more than 100 students

**Teaching Assistant**, Mathematics and Physical Equation

*Mar. 2016-Jun. 2016*

- Applied subject knowledge of partial differential equations to grade materials and provide supplemental instruction to students enrolled in the class



# Fanyi Zhou

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## EDUCATION

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### University of Michigan

Master of Science in Quantitative Finance and Risk Management

Sep. 2016-Dec. 2017

### Wuhan University

Bachelor of Economics & Bachelor of Natural Science

Sep. 2010- Jun. 2014

**Major:** Mathematical Finance and Economics Experimental Class

**Minor:** Applied Mathematics

**GPA:** 3.8/4.0

**Awards:** Excellent Student Scholarship (2011-2012 & 2012-2013)

**Courses:** Investments, Intermediate Financial Theory, Options, Futures and Other Derivatives

**Computer and Software:** Python, C, Bloomberg Market Concept

## WORK EXPERIENCE

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### Bank of China, Jiangnan Branch

Wuhan, China

Bank Teller, Department of Business

Sep. 2014- Dec. 2015

- Opened accounts and explained contract details for new customers. Collected feedback through phone and email so as to provide individuals with customized service and products.
- Developed and conducted presentation on new financial products, latest policy, and basic financial and economics knowledge to customers who intend to invest.
- Documented and summarized financial data such as interest rate, exchange rate, economic indicators, and relevant news. Supported customers to arrange investment strategies in short term.

### SCF Partners

Wuhan, China

Part-time Data Analyst

Jul. 2015-Aug. 2015

- Collected basic information (locations, offered products and services, scope of business, etc.) and financial data of more than 1000 petroleum industry related companies in South East Asia.
- Utilized econometrics such as OLS and Dummy Variable and identified crucial indicators that measure the potential of companies in petroleum industry.
- Worked with analysts and petroleum industry experts to forecast the future development of selected companies.
- Acquired general knowledge of petroleum industry and recognized its economic and political role in South East Asia.

## ACADEMIC EXPERIENCE

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### Wuhan University

Wuhan, China

Group Course Project

Apr. 2011

- Collected finance-irrelevant data variables such as temperature and output of agriculture products and stock price. Attempted to explore the correlation between them.
- Adopted basic linear regression model and utilized E-views to test how significant the correlation between the selected variables.
- Wrote a report about the work to contribute to the goal of building intuition in the finance industry.

Winter Camp for Mathematical Modeling Contest

Jan. 2013

- Completed training designed for *Mathematical Contest in Modeling*, learnt effective mathematics models and expanded theoretical knowledge to practical situation. Wrote the contest paper, 'Water Issue in China'.
- Collected data about water consumption and overall production of various industries. Clarified the relationship between water consumption and production with the assist of GLS and forecasted short term changes in water consumption.
- Utilized Analytic Hierarchy Process and Matlab program to demonstrate priority of water sources in China.

2013 Citi Financial Innovation Application Competition

Mar. 2013-May 2013

- Conducted a presentation about basic finance theory such as options and modern portfolio theory to team members. Built the model to measure the risk of a financial product.
- Provided support concerning financial theory to team members while coding and collecting data to verify the system.