Chenyu Xiao

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INTERNSHIP

DERIVATIVES HEDGING TRADER — Nanchang, China
Jiangxi Redstone Asset Management Co., Ltd — *Aug 2021 - Nov 2021*
- Independently managed ¥1 million and increased account's equity by ¥100,000 within two months.
- When faced with urgent situations, capable of rapidly and accurately communicating crucial information to the team, ensuring coordinated alignment and prompt action.

EDUCATION

UNIVERSITY COLLEGE LONDON — London, UK
MSc Energy Systems and Data Analytics (Distinction) — *Sep 2022 – Sep 2023*
- Laid a strong foundation in mathematics. Skilled in various econometric and statistic models as well as their inference methods, assumptions, and evaluation techniques. (An 84% in Econometrics module)
- Proficient in programming languages R and Python with rich hands-on experience by analyzing energy-related big data, such as smart meters data, spatial data, and so on.
- Gained practical experience in machine learning and got proficient in the use of technologies such as random forest, decision tree, logistic regression, etc.
- Experienced in spatial analysis techniques, including spatial interpolation, spatial clustering, spatial network analysis (such as shortest path problems), spatial statistics (such as spatial autocorrelation).

UNIVERSITY OF SOUTHAMPTON — Southampton, UK
BSc Economics and Accounting (First degree with honor) — *Sep 2019 – Sep 2021*
- Develop solid financial and managerial accounting knowledge, macro- and micro- economics knowledge, and be familiar with corporate law.
- Equipped with a comprehensive understanding of financial markets, asset pricing models, and portfolio management. Honed skills in financial analysis, risk management, and investment strategies through practical applications and assessments.
- Passed 8 examinations in Association of Chartered Certified Accountants (ACCA)'s Foundation stage with high scores: Business and Technology (F1); Financial Accounting (F2); Management Accounting (F3); Taxation (F5); Financial Reporting (F6); Performance Management (F7); Financial Management (F8); Audit and Assurance (F9).

RESEARCH EXPERIENCE

UCL Dissertation Project: Socio-demographical disparities in EVCS accessibility: — *Jun 2023 - Sep 2023*
a case study of urban-rural comparison.
- Utilized Factor Analysis (FA) as a dimensional reduction technique to eliminate multicollinearity of socio-demographical statistics and visualized it by creating various maps in R.
- Three machine learning techniques, including logistic regression, decision tree, and random forest, were adopted in Python to explore the relationship between accessibility of Electric Vehicle Charging Stations (EVCS) and socio-demographical characteristics.
- SHapley Additive exPlanations (SHAP) method was applied to assess the influence of socio-demographic factors on accessibility outcomes and was visualized by using Python.

Domestic electricity load profile characterization – a clustering approach. — London, UK
University College London — *Dec 2022 - Jan 2023*
- K-means clustering, one of the analysis methods adopted in this paper, is used to identify consumption patterns, and assist the management of energy supply systems. Next, use the two metrics of the "elbow method" and the "Silhouette coefficient" to evaluate the appropriate K value.
- Logistic regression was used to determine the likelihood that households in different background produced certain patterns of electricity use.

Publication: An Empirical Test of CAPM before and After the Pandemic Outbreak. — *Mar 2022*
- Chenyu, X. (2022). 'An Empirical Test of CAPM before and After the Pandemic Outbreak', Atlantic Press, 211, pp.2449-2457.
- The validity of the Capital Asset Pricing Model (CAPM) in the U.S. stock market before and after the COVID-19 pandemic outbreak is tested, aiming to help investors have a deeper understanding of the relationship between risk and return in the stock market when large-scale social disasters occur.

SKILLS

R	Python	SQL	Tableau	Power BI	QGIS
Machine Learning	Data Analytics	Statistics	Econometrics	Financial Analysis	