Huiyuan Zhang

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SKILLS AND CREDENTIALS

Programming: MATLAB, R, Python, LaTeX

Mathematics: Optimization, Stochastic Calculus, Computational Methods, Time Series Analysis

Certifications: Bloomberg Market Concepts

Spring 2022 Coursework: Economics of FinTech, Advance Machine Learning Applications for Finance, Computational Methods of Mathematical Finance, Fixed Income Securities

EDUCATION

M.S. Mathematical Finance & Financial Technology [GPA 4.0] Expected January 2023
Boston University, Questrom School of Business Boston, MA

- Coursework: Statistics, Programming (R, Python, C++), Stochastic Methods of Asset Pricing

B.S. Information & Computer Science [GPA 3.5] July 2021
Hunan University Changsha, China

- Merit award: Mathematical Modeling Contest, First-class Scholarship, Excellent Class Leader Scholarship
- Coursework: Numerical Analysis, Ordinary and Partial Differential Equations, Python, Multivariate Statistical Analysis, Probability & Statistics, Applied Stochastic Process, Optimization

PROJECTS

How PCA and OU Process Improves Statistical Arbitrage Strategy September 2021 - December 2021
Boston University, Questrom School of Business Boston, MA

- Built a statistical arbitrage strategy between a randomly selected stock and its replicating portfolio in Python.
- Pre-processed five-year stock price history and evaluated the performance of the arbitrage strategy in near real-world application.

Lasso Linear Model & Its Application in Financial Decision Making December 2020 - June 2021
Hunan University Changsha, China

- Researched and optimized Markowitz model based on Lasso linear statistical model and SCAD penalty function as well as used proximal ADMM algorithm to solve the model.
- Collected historical stock price on Kaggle, conducted numerical experiments and evaluated the performance of the model in selecting stocks when faced with a large cross-sectional stock market. (MATLAB)

Project Finance for Utility-Scale Solar Power Plant January 2019 - March 2019
Stanford University Remote

- Built a pro forma model for a multi-billion dollar solar project including feasibility study, cash flows analysis and creditworthiness of borrowers.
- Presented recommendations to the Board of Directors based on modeling results and examination of all critical issues.

EXPERIENCE

Analyst Intern February 2019
China Everbright Bank Co., Ltd. Harbin, China

- Shadowed a senior manager to learn essential functions of a commercial bank and the various bank financial products offered to customers.
- Received the honor as “Outstanding Intern” based on overall working performance.

ADDITIONAL INFORMATION

Languages: Mandarin, English