

ZIYI GAO

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Education

Fordham University

Bachelor of art in Interdisciplinary Math and Economics

New York City, NY

May 2020

University of Michigan, Ann Arbor

Master in Applied Statistics

Ann, Arbor, MI

April 2023 (Expected)

Skills

Python, R, MATLAB, SQL, LINUX

Publications

Ziyi Gao, "Understanding of Deep Reinforcement Learning from the Perspective of Game Theory", published in Journal of Physics: Conference Series, Nov 2019 (ISSN: 1742-6596)

Work Experience

Qilin Investment Management

Trading Researcher

Shanghai, China

Nov 2020- May 2021

- In total, I found 30 effective factors during 6 months and classified the factors discovered. Combined the factors, constructed trading strategies and backtested the model to see if it is overfitted. Each factor has profit at least 30%
- Appropriately applied the machine learning techniques, researched on **Factor Timing** problem in the stock market.

Huatai Securities Investment Banking Department

IPO Program Manager Assistant

Nanjing, China

Sep 2020- Nov 2020

- Prepared the PPT presentation for a roadshow to the investors from 5 companies.
- Collaborated with 2 teammates in constructing the frameworks of prospectus.

Research Experience

In-class project (Machine Learning)

Deep Net Recognizing Digits 0-9

Ann Arbor, MI

Nov 2021- Dec 2021

Independent Researcher

- Trained deep net model recognizing 10-digits with 93% accuracy when using given images as test set
- Improved the model such that it could recognize handwritten digits with 80% accuracy

Brown University

Funding Resources of Authors of New England Journals from 2013-2017

Providence, RI

June 2019- Sep 2019

Research Assistant

- Collected the data by using SQL and RSocrata from CMS website, and cleaned the data by indexing with pronunciation, turning the chaotic data to be analyzable.
- Verified the accuracies of funding resources authors reported and analyzed linear relationship exists, using graphics to write the report