SHI ZHIXI

Research Assistant
CityU (HK), College of Business, Department of Accountancy

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Research interests: ESG, Corporate Disclosures

EDUCATION

National University of Singapore (NUS) — Singapore
Master of Science in Statistics GPA: 4.3/5.0 — *August 2022 - Jan 2024*

- **Relevant Modules**: Statistical Foundations of Data Science, Applied Regression Analysis, Analysis of Time Series Data, Sampling from Finite Populations.

Zhongnan University of Economics and Law (ZUEL) — China
Bachelor of Economics in Finance Engineering GPA: 3.9/4.0 — *August 2018 - June 2022*

- **Relevant Modules**: Corporate Finance, Securities Investment, Financial Engineering.

University of California, Berkeley (UCB) — U.S.A
Summer school — *Jul 2019 - Aug 2019*

RESEARCH EXPERIENCE

City University of Hong Kong (CityU) — Jun 2023 - present
Full-time Research Assistant in Department of Accountancy — *Supervisor: Prof. SAHOO Satish*

National University of Singapore (NUS) — Feb 2023 - Aug 2023
Part-time Research Assistant in department of Accounting — *Supervisor: Prof. DU Mengqiao*

International Institute of Green Finance CUFE — Dec 2022 - Mar 2023
Part-time Research Assistant in transition finance — *Supervisor: Mr. ZHAO Xin*

OTHER PROJECT EXPERIENCE

Airline review dataset challenge: Overall Rating prediction — NUS ST5188
Team Leader and Reporter — *Aug 2023 - Dec 2023*

- Supervisor/Module Lecturer: Prof. Markus Kirchberg
- **Sentiment Analysis**: Apply pre-trained BERT model to extract sentiment score from the review.
- **Text features construction**: Construct text features, including Tone, Length, Readability and similarity between the review title and review content and aggregate them to construct 'Helpfulness_score' variable to measure the quality of the review.
- **Modeling and Evaluation**: Experiment with various models, ultimately selecting the random forest regression model that exhibits the lowest Mean Squared Error (MSE) and highest R-Squared value as the final model to predict the overall rating in airline.

Research on credit risk of green credit based on modified KMV model — Graduation Dissertation
Individual research — *Dec 2021 - Mar 2022*

- Compared Model discrimination under 121 pairs potential default distance and selected one to modify KMV model based on the latest data of China's capital market with MATLAB.
- Analyzed the risk of green credit before and after COVID-19 and provided suggestions on green credit investment.

SKILLS

Software/Programming skills

- SAS/Stata: Proficient. (Merging datasets, invoking macros, and running regressions).
- Python/R: Considerable experience in algorithm implementation, data cleaning, and HTML processing. NumPy/ Pandas/Beautiful Soup.
- Matlab/Julia/SQL: Basic exposure to the tools via Course work and Projects.

Language skills

- Mandarin (Native), English (Fluently)
- Standard Test: GRE: 324 (quantitative 170 + verbal 154 + writing 3.5) IELTS: 7.5

Professional Certificates

- FRM Level 1 (2021) & Level 2 (2023) passed

INTERNSHIP EXPERIENCE

Cushman & Wakefield — Wuhan, Hubei
Strategic Consultant Intern — *Sept 2021 - Jan 2022*

- Contributed to business and industry planning, investigated aging office building delegated by district government and dealt with mass survey data with excel, supporting government make related policies.

GUANGDONG FINANCE TRUST CO.LTD — Guangzhou, Guangdong
Structured Finance Intern — *Jul 2021 - Sept 2021*

- Analysed the credit risk of investment targets and wrote due diligence reports for newly set up collective capital trust projects.
- Sorted out investor's documents and trust projects contracts, legal opinions, etc to help maintain customer relationships.