Zixuan Zhu

2388 Leslie Cir, Ann Arbor, MI 48105 | (734) 882-9506 |zixuanz@umich.edu

EDUCATION

University of Michigan Ann Arbor, MI
M.S. in Quantitative Finance and Risk Management Sept 2017 - Present
- Coursework: Applied Statistics, Advanced Financial Mathematics, Stochastic Analysis, Numerical Methods

Nankai University, School of Mathematical Science Tianjin, China
Bachelor of Mathematics and Applied Mathematics, GPA: 3.65/4.0 Sept 2013 - Jun 2017
- Coursework: Investment, Financial Engineering, Actuarial Mathematics, Probability Theory, Mathematical Statistics, Operational Research, Multivariate Analysis, Data Structure, C++ Programming
- Scholarship: Outstanding Student Scholarship of Nankai University
- Award: Successful Participant in American Mathematical Contest in Modeling, Second Prize in Contemporary Undergraduate Mathematical Contest in Modeling

University of California-Berkeley, Haas School of Business Berkeley, CA
Summer Session Jul 2015 - Aug 2015
- Coursework: Introduction to Financial Accounting, Introduction to Managerial Accounting

PROFESSIONAL EXPERIENCE

Willis Towers Watson Beijing, China
Benefits & Actuarial Consultant Intern Dec 2016 - Mar 2017
- Constructed raw data and checked IAS for further computing with Excel VBA
- Compiled and reviewed 20 actuarial reports with modeling results, based on CAS or IAS

Everbright Securities Tianjin, China
Quantitative Analysis Intern Sept 2016 - Nov 2016
- Developed algorithmic trading strategies on Chinese A share stocks and CSI300 stock index using R
- Built market strategy timing yielding 15% annual return, 1.2 Sharp ratio, and 5% MDD
- Analyzed volatility of high-frequency stock price with Hilbert-Huang Transform in order to improve the internal quantitative trading strategies

China Development Bank Beijing, China
Risk Management Intern Jul 2016 - Sept 2016
- Analyzed 20 historical default cases and drafted research report based on findings
- Improved internal Default Probability and Accurate Rate model based on Basel III
- Completed spreadsheet automation with VBA, and updated in-house C++ and Matlab codes

Taikang Life Insurance Tianjin, China
Marketing Intern Mar 2016 - Apr 2016
- Generated 500 earnings reports and conducted statistical analysis with R
- Designed 3 pitch books of newly launched product, based on product characteristics and market data
- Facilitated compilation of about 200 claims from previous year

RESEARCH & PROJECTS

Study on CNY Fixing Price Forecasting Sept 2016 - Nov 2016
- Built model to forecast daily CNY fixing price based on CFETS currency basket weights
- Achieved forecasting accuracy with daily average 50 pips error

Tianjin Undergraduate Training Program for Innovation and Entrepreneurship Mar 2015 - Apr 2016
- Utilized Analytic Network Process and triangular fuzzy number, together with SuperDecisions software, to calculate weights of each factor
- Distributed over 2000 questionnaires and analyzed data, using SPSS to conduct correlation test
- Wrote paper *"A Study on Factors Influencing Quality of Third Party Payment Platform and Evaluation System"*

SKILLS

- Programming: C++, Matlab, VBA, R, Python
- Software packages: Excel, LaTeX, SPSS