Zixuan Zhu

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EDUCATION

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

Nankai University, School of Mathematical Science Tianjin, China
Bachelor of Science in Mathematical Finance and Actuary, 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, USA
Summer Session Jul 2015 - Aug 2015
- Coursework: Introduction to Financial Accounting, Introduction to Managerial Accounting

PROFESSIONAL EXPERIENCE

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 and tried to find the internal law of the price and its volatility, through this way 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 in 2015

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

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, SuperDecisions