

Aixi Zhang

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EDUCATION

University of Michigan, Department of Mathematics

Ann Arbor, MI

M.S in Quantitative Finance & Risk Management

Sep. 2016- Dec. 2017

- **Course Highlights:** Discrete State Stochastic Processes and Stochastic Analysis for Finance, Numerical Analysis with Financial Applications and Computational Finance, Statistical Analysis of Financial Data

Wuhan University, Economics and Management School

Wuhan, China

B.S in Finance

Sep. 2012- Jun. 2016

- **Major GPA:** 3.66/4.0
- **Honors:** 2013-2014: Third Prize Scholarship; 2014-2015: Second Prize Scholarship; 2016: Outstanding Graduate
- **Course Highlights:** Probability and Mathematical Statistics, Ordinary Differential Equation, Data Analysis Statistical Methods, Time Series Analysis, Topology, Database Technology and Application, Stochastic Calculus for Finance

WORK EXPERIENCE

Statistics Bureau of Henan Province

Zhengzhou, China

Assistant Analyst

Jul. 2015- Sep. 2015

- Used cluster analysis and principal component analysis to determine 10 main macroeconomic indicators
- Studied random effects model and random forest model to find the quantitative relation between GDP growth and macroeconomic indicators
- Identified the incongruous statistical indicators with regional GDP growth through variable sensitivity analysis
- Participated in various seminars on coordination relations between regional GDP growth and relevant statistical indicators

LEADERSHIP EXPERIENCE

China Gazetteer Project organized by Harvard University

Wuhan, China

Group Leader

Mar. 2015- May 2015

- Led team of three to classify data of counties in Heilongjiang Province to improve the socioeconomic database of China
- Selected the data indicators by referring to the relevant papers on the influential factors of agricultural productivity
- Utilized Logit discrete choice model with multivariate regression to estimate the various factors' effects on the agricultural production in Heilongjiang Province
- Synthesized input from group members to write report entitled "The Influential Factors of Agricultural Productivity in Heilongjiang Province"

RESEARCH EXPERIENCE

Analysis and Prediction of the Foreign Exchange Reserves in China

Wuhan, China

Time series Coursework; Advisor: Dr. Liqin Hu

Jan. 2015

- Compiled research about methods of predicting the growth process of China's foreign exchange reserve, including Neural Network Method, Gray Relational Analysis Method, Time Series
- Used Regression Analysis Method to analyze the factors influencing foreign exchange reserves and conducted statistical test based on the collected monthly data of foreign exchange reserves of China from 2000 to 2013 with Eviews software
- Constructed an ARMA Model to forecast the scale of foreign exchange reserve of the first half year of 2014 by using SAS software

Research of Credit Risk Based on B2C E-commerce

Wuhan, China

Graduate thesis; Advisor: Dr. Pei Zhang

Mar. 2016

- Evaluated expression of Chinese B2C company to explore solutions for same profit model company
- Analyzed 360buy company as typical example to avoid unchangeable questions caused by incomplete Chinese Market and established KMV model to value credit risk in particular
- Estimated 360buy's fluctuation rate of stock value using GARCH model and programmed in Matlab to calculate 360buy's equity value

OTHER

- **Computing skills:** R, SPSS, MATLAB, SAS, Eviews