NAN ZHOU

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EDUCATION

COLUMBIA UNIVERSITY New York, USA
Master of Art and Science in Mathematical Finance 2016.09-2017.12

- **CFA Level 3 Candidate**; GRE Sub Math: **890(94%)**; GRE Quantitative: **170/170 (98%)**;
- Relevant Courses: Programming for Quantitative and Computational Finance, Stochastic Processes, Stochastic Methods in Finance(A+), Non-Linear Option Pricing, Numerical Methods in Finance, Time-Series Modelling

SCHOOL OF PHYSICS, PEKING UNIVERSITY (PKU) Beijing, China
Bachelor of Science in Physics 2011.09-2015.07

- Relevant Courses: Advanced Mathematics, Linear Algebra, Introduction to Computation, Data Structure and Algorithm, Probability Theory and Statistics, Ordinary Differential Equations

NATIONAL SCHOOL OF DEVELOPMENT, PKU Beijing, China
Bachelor of Arts in Economics 2013.09-2015.07

- Relevant Courses: Econometrics, Financial Econometrics, Options Futures and Derivatives Pricing, Investment

WORK EXPERIENCE

QianHe Capital Management Co.Ltd. Beijing, China
Intern at Department of Quantitative Strategy 2016.03-2016.07

- Wrote multifactor model in Matlab of 2600 stocks in China, generated 80 factors of every stock, dynamically selected effective factors monthly by its information ratio, information coefficient and accumulated return.
- Backed test the multifactor model from 2007 till 2016, and got 30% annual return, 10% retrace ratio, 3.5 information ratio.
- Wrote a regression Model in Matlab monitoring funds' position from 2005 till 2016 and compared the difference between funds in different strategies.

YinHua Fund Management Co.Ltd. Beijing, China
Intern at Department of Strategy Management 2015.09-2016.01

- Wrote crawlers in Python regarding 35000+ Chinese PE funds' including net values, manager and company information. Built and managed a database in MySQL.
- Analyzed styles of funds in Matlab using return based style analysis by quadratic programming algorithms.
- Used risk parity approach to choose fund portfolios and adjusted their weights quarterly in our FOF. Calculated the returns in different leverages by recent fund net values and compared with benchmark CSI 300 Index.

PingAn Bank Beijing, China
Summer Intern, Assistant Account Manager, Marketing Department 2014.07-2014.09

- Conducted risk assessment of 4 firms according to their financial situations, shareholder information and history credit records
- Conducted research on operations of a real estate firm in Shanghai and evaluated rates of return and the use of funds.
- Prepared drafts of credit vouchers including market analysis, risk assessment and financial statement analysis

PROJECT EXPERIENCE

Excel add-ins Project New York, USA
Advisor: Keith A. Lewis, Adjunct Professor, Department of Mathematics, Columbia University 2016.09-2017.12

- Used C++14 and third party libraries to create self-contained Excel add-ins.
- Designed, documented, implemented, tested, and distributed financial models including option pricing model, root-finding model, short rates model, LIBOR market model, yield curve building and swaption pricing model.

SKILLS

Language: Chinese (native), English (fluent)
Computer: Matlab(advanced), C/C++(advanced), R(advanced), Python(interm), MySQL(interm), VBA(basic), Eviews(basic)