Yuanyuan Zhang

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EDUCATION

Columbia University, Graduate School of Arts and Sciences, New York, NY 09/2016 -12/2017 Expected

Master of Arts in Mathematics with a specialization in the Mathematics of Finance

Relevant coursework: Statistical Inference/Time-Series Modeling, Stochastic Methods in Finance, Numerical Methods in Finance

Central University of Finance and Economics, School of Economics, Beijing, China 09/2012 - 07/2016

Bachelor of Economics; GPA: 3.81/4; Rank: Top 10%

Relevant coursework: Time Series Analysis, Econometrics, Cross Section and Panel Data Analysis, Probability and Statistics

Honors: Scholarship for Academic Excellence (Top 10%), 2014

Activity: Department Head of Youth Volunteers Association

University of Michigan-Ann Arbor, Summer Session, Ann Arbor, MI 07/2014 - 08/2014

Relevant coursework: Regression Analysis 2: Linear Models, Introductory to the R Statistical Computing Environment

PROFESSIONAL EXPERIENCE

Essence Securities Co., Ltd Beijing, China

Investment Banking Intern 05/2016 - 07/2016

- Conducted due diligence to collect information including the company's legitimacy, financial statements and business model
- Analyzed from the industry perspective; studied the status of the company in the industry by the SWOT methods
- Conducted financial analysis; calculated index to analyze and evaluate the company's rate of return, growth and security
- Completed the project application report

Baidu Inc. Beijing, China

Risk Management Department Intern 03/2016 - 04/2016

- Collected, cleaned, and sorted more than six million data into groups using STATA to calculate returns
- Used variable groups to establish risk model and staging model to simulate part of the personal credit records optimally

China Development Bank Beijing, China

Research Department Intern 10/2015 - 01/2016

- Built up a Vector Autoregressive Model to analyze the relationship between Business Cycle and non-performing loans ratio using approximately 20 variables covering 1960 to 2014 in the US
- Conducted the structural analysis of loans combined with the history of the U.S. to make a comparison with the situation in China and make suggestions on transitions for China's economic structure
- Researched on the economic structure in China; found out the growth points of investment and consumption, and the factors influencing the transition from investment towards consumer-driven growth

National Council for Social Security Fund Beijing, China

Research Department Intern 01/2015 - 02/2015

- Studied the influence of QE policies and their expectations on the financial market by exploring cases in the U.S. and Japan
- Established models to do empirical analysis on the impact of QE on economic variables such as imports and exports

PROJECT EXPERIENCE

Class Project, Strategy Exercised using R 09/2016 - 12/2016

- Established IID model, AR model and ARMA – GARCH model using prices of 100 stocks covering 2001 to 2016; used a window of 252 log-returns to estimate the parameters, predict the next period expected return, and compare the forecasting performance; estimated for every rolling window the portfolio weights of the maximum Sharpe Ratio portfolio
- Applied ARMA – GARCH model, neural network and loess method to approximate relation using S&P500 and Apple Stock data; made a prediction for the next day returns, and performed the strategy that longing the stock at the previous close if the prediction is positive and shorting if negative; compared the performance with the Buy and Hold strategy

Team Project, Introduction and Application of KDJ trading strategy 09/2016 - 12/2016

- Calculated KD signals, and used only K value and D value to establish the trading strategy
- Improved the strategy by adding in J value, and generated KDJ signals
- Tested on Golden cross and Death cross strategies developed from KDJ analysis, and compared their performances

ADDITIONAL SKILLS

Programming: R, Python, Matlab, STATA, SPSS and VBA

Business Application: Bloomberg, WIND, MS Office

Certification: The Association of Chartered Certified Accountants (Passed Exam F1, F2, F3, F4, F5, F6 and F9)