Zhihong (Leven) Chen

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EDUCATION

Columbia University, Department of Mathematics — New York, NY
Master of Arts in Mathematics of Finance (GRE Quantitative: 170/170) — Expected Dec. 2017

- **Coursework**: Introduction to the Mathematics of Finance, Stochastic Calculus, Time-Series, Hedge Fund Strategies, Advanced Programming (C, C++), Machine Learning, Numerical Methods, C++ Programming for Quants, Stochastic Methods

Sun Yat-sen University, School of Math & Comp Science, Lingnan College — Guangzhou, China
Bachelor of Science in Applied Mathematics (Major, GPA: 3.8/4.0) and Finance (Minor, GPA: 3.7/4.0) — Sept. 2012 - Jun. 2016

- **Coursework**: Stochastic Processes, Probability, C++, Mathematical Statistics, Data Structure & Algorithms, Data Mining
- **Honors**: Merit-Based Scholarship (Top 5%); Honorable Mention Awards in US Mathematical Contest in Modeling; Third Prize in China's Mathematical Contest in Modeling

University of California, Berkeley, School of Public Health — Berkeley, CA
Biostatistics (Summer Session, GPA: 4.0/4.0) — Jul. - Aug. 2015

PROFESSIONAL EXPERIENCE

LMG Capital LLC — New York, NY
Fall Intern, Quantitative Developer — Oct. 2016 - Present

- Constructed a *Python* live parser to automatically scrape market data from websites, cleaned and stored gigabytes of unstructured text data to *MySQL* database; optimized portfolio construction and trading strategies based on back-testing
- Developed a monitor system on Amazon Web Service EC2 platform for "event driven" strategies to detect trading signals and to automatically send alerts with well-designed emails in *Python*.

Yuexiu Industrial Investment Fund Management Co., LTD — Guangzhou, China
Summer Analyst, Quantitative Researcher — Sept. 2015 - Apr. 2016

- Established an integrated automatic trading system for Structured Fund Discount Arbitrage Strategy to trade in the real world (package: pandas, numpy, requests, easytrader, pymssql, matplotlib), which includes mock trading, hedging, database construction and update, arbitrage signal monitoring, strategy execution and profits calculation.
- Collaborated with trading team in designing and validating trading models; built an option-volatility strategy using implied volatility and BS model, programmed a commodity paired trading strategy based on cointegration and VECM.
- Developed an automatic web trading API for automatic trading in *Python* and incorporated monitor systems into an online platform (webpage) that visualizes real-time indicators of different assets by Django to help traders identify arbitrage signal.

Chubb Life Insurance Hong Kong Limited — Hong Kong
Summer Analyst, Investment Intern — Jul. - Aug. 2014

- Matched Excel files to retrieved tick-level data using regular expression in *Python*, transformed the data into minute-level data for over 24 commodities and constructed a database platform in *SQL Server*, serving the trading team as a data source for back-testing of commodity related strategies.
- Provided daily analytical report on the effects of global macroeconomic events on the firm's business.
- Prepared investment risk tolerance tests for over 100 customers, evaluated the results and provided feedback to the department to tailor specific portfolio for customers.

PROJECT EXPERIENCE

Commodity Futures Paired Trading Based on Cointegration and Vector Error Correction Model — Dec. 2015 - Apr. 2016

- Constructed a database for Chinese commodity futures, screened pairs for trading based on trading volume and correlation.
- Built VECM in *Python* and *R* (package: pandas, rpy2, statsmodels) by applying ADF unit root test, Johanson cointegration test, residual test and Granger Causality test to commodity pairs, designed and back-tested the strategy using data from 2012 to 2015.

SKILLS & HOBBIES

- **Computer Skills**: *Python, C/C++, R, MATLAB, SQL Server, MySQL, VBA, Linux, Web Scraping*
- **Hobbies**: Guitar, Snooker, Basketball, Tennis, and Running