XIAOYU (STEVEN) ZHANG

204W 109th St, Apt 3B, New York, NY, 10025 | (646) 220-1675 | xz2588@columbia.edu

EDUCATION

Columbia University, Department of Mathematics — New York, NY

M.A. in Mathematics of Finance — January 2018 (Expected)

- *Coursework*: Corporate Finance, Mathematics of Finance, Stochastic Process Application, Time Series Modeling, Numerical Methods in Finance, Multi-asset Portfolio, Stochastic Methods in Finance

University of Liverpool, Department of Mathematics — Liverpool, UK

B.Sc. in Mathematics with Finance — September 2012-July 2016

- Graduated with **First Class Honors**; GPA: **3.94**/4, **Top 1**% out of **225** candidates
- *Coursework*: Stochastic Models, Statistical Models, Financial Accounting, Programming, OR, Probability
- *Honors*: Frank Stanton Carey Prize at Department of Mathematics (**Top 1**%)
  University of Liverpool entry scholarship (cover **50**% of tuition fees for **4** years) (**Top 2**%)

PROFESSIONAL EXPERIENCE

Omnivest Consulting — New York, NY

Spring Intern Financial Analyst — 12/2016- Present

- Performed analysis on the investment strategies of 25 top-ranked investment newsletters
- Synthesized a new investment strategy from empirical analysis and quantitative stock pricing models

Tebon Fund Co.,Ltd. — Shanghai, China

Summer Intern at Financial Engineering Division — 06-08/2016

- Conducted research on Fund of Fund (FOF) with appropriate mathematical models like Risk Parity Model and Multi-factor regression model
- Coded programs of Risk Parity Trading Model using Matlab and analyzed annualized returns of the portfolio of different weighted-combination of stocks and bonds
- Drafted a detailed report, which compared the performance of different financial models of Fund of Fund

NOAH Wealth Management Co.,Ltd. — Shanghai, China

Financial Analyst Summer Intern — *08-09/2013*

- Assessed the reputation and reliability of Noah's main business partners and their cooperative projects
- Analyzed the profitability of these projects by conducting regressions using Matlab and SPSS

MassMutual Asia, Financial Group — Hong Kong, China

Research Consultant Assistant — 07-*08/2013*

- Conducted market survey and performed data analysis to assist to design an annuity product
- Performed risk analysis on this annuity product using Excel and did simulated release

RESEARCH EXPERIENCE

Project: Stock price prediction and Portfolio Management (R) — 09-12/2016

-Applied Time Series analysis and Neutral Network method to measure performance of stocks and portfolios

Project: Stock Selection Based on Revised Fama-French Factor Model (R/Matlab) — 10-12/2016

-Derived 5-factor Momentum Model based on Carhart Four-Factor Model to conduct stock selection

SKILLS & ACTIVITIES & INTERESTS

- IT: Python, R, Matlab, Eviews, Minitab, SPSS, Bloomberg Terminal, Excel (VBA)
- Accredited Candidate Associate, the Operational Research Society (UK)
- Obtained 1st prize at Global Social Entrepreneurship Competition held at Harvard University
- Interests: Traveling, Gym, Table tennis, Jogging, Chess, Entrepreneurship