Tracy Zhou

204W 108th Street, New York City, NY | +(1) 929-213-0061 | cz2443@columbia.edu

EDUCATION

Columbia University, Graduate School of Arts and Sciences — **New York, NY**
Master of Arts, Majoring in Mathematics of Finance — (Expected) Dec. 2017

- **Core courses**: Programming for Quantitative and Computational Finance(C++), Time-Series Modeling (R language), Intro to Data Science (R language), Fixed Income Portfolio Management, Numerical Methods (VBA)

Wuhan University, Economics and Management School — **Wuhan, China**
Bachelor of Economics, Majoring in Financial Engineering — Jun. 2016

- GPA **3.75/4.0**; Ranked top 10% in the class; Major GPA: **3.9/4.0**;
- Outstanding Student Honor
- **Core courses**: Risk Management and Regulation, Security Investments, C programming application, MATLAB application, Econometric Modeling, Dynamic Optimization

WORK EXPERIENCE

ForwardLane Inc. — **New York, NY**
Quantitative Research Intern — Jan. 2017 - Present

- Completed a stepwise regression multi-factor model by including adjusted factors due to different closing time of investment portfolios and cross-market ETFs
- Optimized R code and developed an automated data retrieval function, reducing processing time by 40 times
- Implemented investment performance attribution analysis by testing 3000 mutual funds and ETF

Hongkang Life Insurance Co., Ltd, — **Beijing, China**
Quantitative Analyst Intern, Asset Management Department — Jun. 2015 - Sep. 2015

- Extracted statistical data of long-term bonds and monetary market funds using Bloomberg terminal, VBA and C#
- Collaborated with 4 people and constructed a multi-factor model tracking the Shanghai Interbank Offered Rate overnight to detect capital market liquidity using R, improved accuracy by 5%
- Cooperated with technology team to wrap the code into a web application

China Construction Bank (CCB) — **Chongqing, China**
Credit Risk Management Intern, Corporate Finance Department — Jan. 2015 - Feb. 2015

- Researched and implemented credit repayment ability models to calculate key dynamics of 100 clients
- Developed an essential part of VaR model in MATLAB independently

RESEARCH & PROJECTS

Walmart Brick & Code Competition (Python) — **San Bruno, CA**
3rd Place Team, Data Scientist — Jan. 2017

- Constructed hypothetic data based on research and findings on problem statement, and analyzed costumer data discovering pain points in 30-hour case study and hackathon

Neural Network Model Development and Implementation on High Frequency Data (R) — **New York, NY**
Columbia University

- Back-tested neural network model to fit 100 stocks' one-minute price data since 2006 using R, choosing the best bandwidth by minimizing statistical errors, and recorded prediction signal
- Compared its cumulative performance with buy and hold strategy, ARMA-GARCH model and Loess function

Fixed Income Portfolio Management (VBA/Bloomberg) — **New York, NY**

- Managed a virtual $500 MM bond portfolio achieving annualized return rate of over 5%, hedging DV01 and Convexity using swaps, bond futures, Eurodollar futures and implemented different trading strategies including flattener, steepener, and butterfly

SKILLS & INTERESTS

Language: Chinese (native), English (fluent)
Technical Skills: C/C++ (2-year), R(2-year), VBA(2-year), Python, C#, Bloomberg, STATA, SQL
Interests: Violin (14 years), Skating, Yoga