YING ZHOU

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EDUCATION

COLUMBIA UNIVERSITY, Graduate School of Arts and Sciences New York, USA
MA in Mathematics of Finance Expected Dec 2017
• **Coursework:** Stochastic Processes, Statistical Inference and Time-Series Modeling, Statistical Machine Learning, Hedge Funds Strategies and Risk, Programming for Quantitative and Computational Finance, Numerical Methods in Finance, Stochastic Methods in Finance

WUHAN UNIVERSITY Wuhan, China
BS in Mathematics & BA in Economics (GPA: 3.92/4.00) Sept 2012—June 2016
• Selected into Training Plan of the National Basic Subject Top-Notch Talent
• **Coursework:** Probability, Statistics, ODE, Econometrics, Macro & Microeconomics
• **Honors:** First-class Scholarship (5%), Meritorious Winner in US Mathematical Contest in Modeling

IESEG SCHOOL OF MANAGEMENT Paris, France
Exchange student in Finance Aug 2015—Dec 2015
• **Coursework:** Macroeconomics Indicators and Policies, Financial Reporting and Analysis

EXPERIENCE

OmniMarkets, LLC New York, USA
Quantitative Analyst, Intern Nov 2016—present
• Analyzed historical loan data of online loan originators; wrote weekly newsletter about marketplace lending market
• Used several methods to compute the return of MPL investors' portfolio; used machine learning algorithms to predict whether a loan will default, implement; coding these features in website back end

TianFeng Securities Wuhan, China
Investment Adviser, Intern May 2016—Aug 2016
• Tracked daily return and volatilities of certain stocks, calculated key ratios and evaluated their performance
• Researched hot themes (biological recognition, augmented reality), selected potential beneficial stocks and wrote research reports which were distributed in the department

"Dream Mentor" Program, Teach for China Wuhan, China
Volunteer Nov 2013—Jun 2014
• Established long-term communication with a 12-year-old girl from a poor district in Yunnan Province by phone and letter to give her guidance in both study and life

PROJECTS

Hedge Fund Strategy Implementation: Python Fall 2016
• Imported 15 years of interest rates date, modeled Ornstein-Uhlenbeck process of expected value and implemented swap spread arbitrage

Bachelor's Degree Thesis "China's Air Quality and Inbound Tourism": R Spring 2016
• Examined variation and trend of the number of foreign visitors on a long-time scale, adopted proxy variables to distinguish visitors of different purposes and used Granger causality test to find the relation between air quality and inbound tourism

SKILLS & OTHERS

Programming & Software: C++, C#, Python, R, VBA, Stata
Certifications: CFA level 2 Candidate, C++ Programming for Financial Engineering (Baruch College)
Language: English (fluent), Mandarin (native)