**Xingyu (Ashley) Zhang**

xz385@cornell.edu 112 Valentine Place, Ithaca, NY 14850 cell: 510.906.5037

**EDUCATION**

**Cornell University,** College of Engineering, Ithaca, NY

Master of Engineering in Financial Engineering, **Expected December 2022**

*Selected Coursework:* Data Mining and Machine Learning, Operation Tools for Financial Engineering

**University of California, Berkeley,** Berkeley, CA

Bachelor of Science in Applied Mathematics & Data Science, **May 2021**

*Selected Coursework:* Multivariable Calculus, Linear Algebra, Introduction to Probability, Econometrics, Data Structure

# SKILLS

Technical: Python, SQL, R, Java, MATLAB, MS Office

# EXPERIENCE

**Quantitative Strategist Intern***, Zenooo,* Shanghai, CHN**June to Aug. 2021**

* Developed a basic momentum signal and strategy using vn.py template.
* Tested the momentum strategy on different securities based on tick and bar data from 2018-2021.
* Developed a framework that automatically draws nine recent main contracts’ close price and send emails daily.
* Applied simple turtle trading strategy on stock and analyzed results using Sharpe Ratio, Kurtosis, and Skewness.

**Digital Risk Solution Intern***, PricewaterhouseCoopers,* San Francisco, CA**July to Aug. 2020**

* Reconstructed a new workflow for “Action Park” to provide two recommendations for profit maximization.
* Identified risk and controls on each existing decision point to guarantee customers’ safety.
* Classified PwC’s charitable donations based on different lines of service as well as location using python.

**Data Science Consultant,** *SoFi*, San Francisco, CA **Sept to Dec. 2019**

* Developed different metrics for defining “churn” after cleaning and grouping whole dataset into behavioral clusters
* Selected several machine learning models to visualize customers’ behavior based on different products.
* Used logistic regression on testing set with 67% accuracy, presenting the final deliverable to SoFi business executives.
* Provided four strategic recommendations, such as identifying valuable potential customers outside the current database.

**PROJECTS**

**Predict Wine Quality Using Red and White Dataset,** *Cornell University, Ithaca, NY* **Nov. to Dec. 2021** • Preprocessed Data and did feature engineering to remove some predictors

* Conducted 10-fold cv to train each model, including linear regression, logistic regression and Tree models
* Compared models, with 69.2% accuracy produced by XGBooost and explained each variable contribution

**NLP for Cannabis Text Data and Aviation Project,** *University of California, Berkeley, Berkeley* **Sept. to Dec. 2020**

* Pre-processed text data from Washington and Weedmaps by removing non-alpha numeric and stop words.
* Designed frequency table of top 10,000 bigrams for future analysis.
* Designed a concise workflow chart and modified the original ReadMe with more explanation.

# LEADERSHIP EXPERIENCE

**Math Department Peer Advisor**, *University of California, Berkeley,* San Francisco, CA**Aug. 2020 to May 2021**

• Advised 50+ undergraduate students with daily office hours on course scheduling and college majors, and conducted weekly Q&A sessions

# ACTIVITIES/INTERESTS

Chinese Finance Club(CFC), Data Science Society at Berkeley, Erhu(Chinese instrument),Travelling, Jogging, Reading