

xz385@cornell.edu

# Xingyu (Ashley) Zhang

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## EDUCATION

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**Cornell University**, College of Engineering, Ithaca, NY  
Master of Engineering in Financial Engineering, **GPA: 3.8**

**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, **GPA: 3.7**

**May 2021**

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

## SKILLS

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

## EXPERIENCE

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**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

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**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 XGBoost 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

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**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

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