

# LIANG ZHAO

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## EDUCATION

<b>Columbia University</b>	New York, NY
Master of Science in Operations Research	Dec 2017
Concentrations: Finance, Trading, Programming	
<b>University of Illinois at Urbana-Champaign</b>	Urbana, IL
Bachelor of Science in Statistics and Economics	GPA: 3.73/4.00
Dean's List (4 Academic Semesters)	Dec 2015
<b>SiChuan University</b>	Chengdu, China
Bachelor of Science in Finance	GPA: 3.82/4.00
Oxford University Program (Selected 20 exchange students from more than 400 applicants in SCU)	May 2015

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## WORK EXPERIENCE

<b>INSANITY TRADING</b>	San Francisco, CA
<i>Trading Analyst Intern</i>	Jun 2017 - Dec 2017

- **Platform Development:** Constructed the back-testing platform in Python (Pandas, Numpy, Numba) for commodity futures contracts based on the principle of object-oriented programming; Realized rebuilding dominant future data, accurate backtesting, metrics computation, cross validation and result visualization in this system
- **Strategy Development:** Created a double-sort strategy which combined term-structure strategy and high-low breakout strategy; Back-tested with 2290 contracts, 10 year's daily data and achieved 1.78 Sharpe Ratio in Chinese commodity markets
- **Machine Learning:** Built a selection model to choose the optimal features which will produce the high profit and lose (pnl) and low max draw-down in Chinese commodity market using Machine/Deep Learning knowledges

<b>DELOITTE CHINA</b>	Shanghai, China
<i>Quantitative Analyst Intern</i>	Feb 2016 - May 2016

- **Quantitative Modeling:** Constructed logistic and linear models in R with client's data and illustrate the results to the client to prove the business plan is reasonable and profitable
- **Credit Risk:** Conducted interviews of the supervisors of 5 community banks to determine the general range of unsecured loan
- **Data Cleaning:** Cleaned more than 200000 datas of 15 commercial banks in China, calculated 4 years profitability index, finished data mining and data visualization in excel (VBA, Lookup, Pivot table) and powerpoint

<b>KPMG CHINA</b>	Beijing, China
<i>Financial Analyst Intern</i>	Jul 2015 - Aug 2015

- **Valuation:** Interpreted enterprise value range by finding comparing-company and comparing-transaction from Capital IQ to increase the accuracy of evaluation in 4 merger and acquisition projects
- **Database Development:** Created the database containing comprehensive information of 320 private equity (PE) and venture capital (VC) companies in excel (VBA, Lookup, Pivot table)
- **Data Collection:** Tracked recent 5 years U.S government bonds, ten years exchange rate of dollar to yuan in Bloomberg to help senior manager evaluate target enterprise and save the client's cost of acquisition

<b>GUOTAI JUNAN SECURITIES Co. Ltd.</b>	Zhengzhou, China
<i>Investment Banking Intern</i>	Jun 2014 - Aug 2014

- **Market Research:** Generated information packages and illustrated the over-the-counter investment banking services to the potential clients
- **Detail-oriented:** Expedited financial due diligence process, arranged three years balance sheet, profit statement and cash flow statement
- **Teamwork & Communication:** Planned and attended the directors meetings of clients, assisted making preliminary plan and time schedule of Enterprise's listing

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## PROJECT EXPERIENCE

<b>Natural language processing (NLP) for stock price analysis</b>	New York, NY
<i>Project Leader</i>	Mar 2017 - May 2017

- **Sentiment Analysis:** Researched text data of target company from different resources(twitter, seeking alpha); implemented natural language processing technics (SVM linear) to explain stock price behavior.
- **Data Visualization:** Developed web applications via Flask, MongoDB, Python, HTML, CSS, bootstrap to present the project result.

<b>Research and analysis of the American QE3 policy' effect on China's economy</b>	Chengdu, China
<i>Project Leader</i>	Aug 2012 - Sep 2013

- **Quantitative Modeling:** Developed general linear models in SAS with 2 years' economic data, including GDP, exchange rate and price index of Im/Ex Goods
- **Leadership & Teamwork:** Organized 10 undergraduates to finish the government project and wrote a 10000 word assessment report
- **Writing & Detail-oriented:** Composed a 5000 words literature review and improve the efficiency and accuracy of model building

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## SKILLS

Python / R / SAS / SQL / MongoDB / VBA / CapitalIQ / Bloomberg