Zhiduo Chen

czhiduo@umich.edu | 734-709-8977 | 117 E.Davis, Ann Arbor, MI 48104

EDUCATION

University of Michigan **Ann Arbor, MI**
Master of Science in Quantitative Finance and Risk Management 2017-Present

- Course Highlights: Advanced Financial Mathematics, Discrete State Stochastic Processes and Stochastic Analysis for Finance, Numerical Analysis with Financial Applications, Applied Statistics

Jilin University **Changchun, China**
Bachelor of Economics, GPA:3.66/4.00 2012-2016

- Course Highlights: Mathematical Statistics, Actuarial Aspects of Non-life Insurance in Mathematics, Time Series Analysis, Micro/Macroeconomics, Computer Science and C programming

EXPERIENCE

Threshold Arbitrage of Cross Commodity Futures research
Personal Project Apr.2016-Dec.2016

- Used Bayesian analysis to build TAR and TVECM model of Dalian Commodity Exchange core futures and soy meal contract
- Tested threshold co-integration and evaluated parameters of TAR and TVECM using R
- Applied TAR model and threshold value to test the threshold arbitrage effect based in Matlab

College Students Innovative Venture Project
Team Leader, National Project Apr.2014 –Apr.2015

- Established an evaluation model of capital raising on P2P platform in Excel; explored the context and motivations of middle and small-sized enterprises for internet finance development
- Made three recommendations to introduce regulations, establish the detection system, and organize seminars about internet finance; established a creative credit model of middle and small-sized enterprises

Economic Evaluation Research of High-Tech Enterprises
Team leader Sept.2014-Dec.2014

- Established economic evaluation indexes of high-tech enterprises in China's major development zones; determined the index weight with principal components analysis
- Calculated synthesis scores of high-tech enterprises economic development

Permanent Life Insurance Participation Case Study
Team member Oct.2014-Dec.2014

- Calculated the index of participating in permanent life insurance; analyzed the variation of the index given changes in death rate, expense ratio, and failure rate with Excel and Matlab

ICBC,Xingcheng Branch
Intern, Personal Credit Department Jan.2014 –Feb.2014

- Reviewed personal credit application, examined the eligibility of borrowers and reported results
- Applied knowledge of R to build Logistic Regression model and calculated the probability of potential bad debts with personal credit data to mitigate the default risk

SOCIAL ACTIVITIES

Red Cross Society of China (Jilin University Chapter)
Vice Chairman Sept.2013-Sept.2014

- Organized visits to orphanages and nursing homes; coordinated with other committees for each activity

SKILLS

Programming Languages: R, Matlab, Eviews, Python, SPSS, Excel
Language: English-Fluent, Chinese-Native