Zhiduo Chen

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# 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 in Excels of capital raising on P2P platform; 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