

Di (Patrick) Lu

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EDUCATION

University of Michigan

Ann Arbor, MI

Master of Science in Quantitative Finance and Risk Management

Sept.2017 - Dec.2018

- Key Courses: Stochastic Analysis for Finance, Computational Finance, Applied Statistics, Advanced Financial Mathematics, Continuous Optimization, Machine Learning

Peking University

Beijing

Bachelor of Economics in Finance, Minor in Psychology

Sept.2013 - Jul.2017

- Cumulative GPA: 3.67/4.00, Merit Student at Guanghua School of Management
- Selected Coursework: Analysis of Financial Time Series, Mathematical Finance, Fixed Income Securities, Quantamental Investment, Financial Derivatives
- Thesis: Long Term Abnormal Return of High Split Ratio Stocks on Chinese A share Market

PROFESSIONAL EXPERIENCE

China Securities

Beijing

Strategy Research Intern

Sept.2016 - Dec.2016

- Carried out research into macro hedging strategy; prepared weekly reports on macroeconomic indices, global stock markets and commodity price trends
- Implemented developing and backtesting several mean reversion and trending strategies with SAS
- Conducted in-depth research series on Euporean Banking Crisis by analyzing its systematic risk on the financial market and solutions of disposing non-performing assets

China International Capital Corporation

Beijing

Special Situation Group Summer Analyst

Jul.2016 - Aug.2016

- Conducted due diligence for venture lending to four technology startups on NEEQ market
- Developed and maintained monitoring spreadsheet of company financial information; extracted data from Wind database and applied screening scorecard to propose around 200 potential target companies
- Collaborated with structured product team to conduct tentative pricing for an Exchangeable Bond

PricewaterhouseCoopers China

Zhengzhou, Henan

Audit and Assurance Intern

Dec.2015 - Feb.2016

- Performed auditing procedures for subsidiary of China State Construction Engineering Corporation, managed liquid liabilities assurance including accounts receivables, bank loans and corporate bonds

RESEARCH EXPERIENCE

Accounting Department, Business Statistics Department

Peking University

Researcher, Huisheng-Guanghua Research Fund

Mar.2017 - Jun.2017

- Extracted trading strategies by tracking frontier academic papers; backtested risk-managed momentum strategy, combined with value and quality factors, on Portfolio123 platform to attain annualized alpha 8.7% and Sharpe Ratio 1.8; conducted style analysis on Barra Portfolio Manager

Business Analytics Assistant

Mar.2017 - Jun.2017

- Performed database merging and cleaning of KPI indices from a medium size software company, drew statistical inference, digged into demographic factors mediation effect of employer behavior; predicted employee performance with random forest, used PCA to help improve home system and offered management suggestions

SKILLS AND INTERESTS

Skills: CFA Level II Candidate, Python, SAS, R, Bloomberg

Languages: English (fluent), Mandarin (native)