Di (Patrick) Lu

2082 East Hall, 530 Church Street, Ann Arbor, MI | qfdlu@umich.edu | (734) 239 - 0334

EDUCATION

University of Michigan — Sept.2017 - Dec.2018
Master of Science in Quantitative Finance and Risk Management — *Ann Arbor, MI*

- Cumulative GPA: 3.94/4.00
- Selected Coursework: Stochastic Analysis for Finance, Computational Finance, Applied Statistics, Advanced Financial Mathematics, Machine Learning

Peking University — Sept.2013 - Jul.2017
Bachelor of Economics in Finance — *Beijing*

- Cumulative GPA: 3.67/4.00, Merit Student at Guanghua School of Management
- Selected Coursework: Corporate Finance, Fixed Income Securities, Financial Derivatives

PROFESSIONAL EXPERIENCE

MSCI — May.2018 - Aug.2018
Quantitative Model Validation, Summer Intern — *Norman, OK*

- Worked on enhancement of stress testing framework: tested use cases of predictive stress test and composite stress test to ensure analytics engine return expected results
- Worked with Analytics Development team on new feature development: reviewed research document, investigated analytics, developed test plan/test cases, and performed testing of fixed income factor model's extended coverage
- Worked on continuous improvement of performance attribution model: investigated defects of handling special time or market situations, tested resolutions for Contingent Convertible and credit derivatives
- Analytical engineering: built Python validation tool to test the implementaion of sensitivity calculation

China Securities — Sept.2016 - Dec.2016
Strategy Research, Intern — *Beijing*

- Prepared macro economy weekly report: updated weekly data of macroeconomic indices, global stock markets and commodity price, prepared analysis report
- Conducted research on consumer staple industry: studied demongraphic trends as driving factor for upgradation of household consumption, computed relative strength analysis of Chinese consumer stock index, made scenario analysis and earnings forecasts

China International Capital Corporation — Jul.2016 - Aug.2016
FICC, Summer Analyst — *Beijing*

- Due diligence for venture lending: collected financial information of technology startups on OTC market, performed ratio analysis and proposed valuation report for investment committee
- Cross team work on special situation business: investigated valuation of equity collateral in privatization scenario with secondary market team, participated in analysis of an exchangeable bond issurance plan

RESEARCH EXPERIENCE

Accounting Department — Mar.2017 - Jun.2017
Researcher, Huisheng-Guanghua Research Fund — *Peking University*

- 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

SKILLS

CFA Level II passed, Programming: Python, Software: SAS, R, Bloomberg