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*

- Cumulative GPA: 4.00/4.00
- Selected Coursework: Stochastic Processes, Analysis for Finance, Numerical Methods, Computational Finance, Machine Learning, Financial Modelling

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: Corporate Finance, Fixed Income Securities, Financial Derivatives, Analysis of Financial Time Series, Mathematical Finance

PROFESSIONAL EXPERIENCE

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

- Updated macroeconomic database by collecting and cleaning data from Wind, visualizing data with Excel VBA, keeping track of economy indicators and stock indices
- Collaborated with supervisor in consumer industry research; computed relative strength analysis of CSI consumer index, made scenario analysis and earnings forecasts
- Backtested mean reversion and trending strategy with SAS to assist the team in preparing the market microstructure report

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

- Conducted due diligence for two deals of venture investment in the OTC market
- Leveraged financial modelling in spreadsheets to implement startup valuation, provided investment reports on business outlook, pricing and risk analysis for presentation to management
- Summarized the differentiation polity of CSRC and its impact upon the OTC market, prepared market data analysis for discussion on the team meeting

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, Guanghua School of Management Beijing
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 management in R for company KPI indices, drew statistical inference, digged into demographic factors mediation effect of employer behavior; predicted employee performance with random forest and PCA to offer management consulting advice

SKILLS AND INTERESTS

Skills: CFA Level II Candidate, Python, SAS, R, Bloomberg
Languages: English (fluent), Mandarin (native)