Di (Patrick) Lu

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

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, 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 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)