Di (Patrick) Lu

1119 Maiden Lane Ct Apt 105, 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*

- 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: 3.6/4.0, Merit Student at Guanghua School of Management(*top 5%*)
- 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 spreahsheet 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 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, C++, SAS, R, Bloomberg
Languages:	English (fluent), Mandarin (native)