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 *GPA: 3.94/4.00*

- Selected Coursework: Stochastic Analysis for Finance, Numerical Methods, Computational Finance, Applied Statistics, Machine Learning, Data Manipulation and Analysis

Peking University **Sept.2013 - Jul.2017**
Bachelor of Economics in Finance *GPA: 3.67/4.00*

- Selected Coursework: Corporate Finance, Fixed Income Securities, Financial Derivatives

PROFESSIONAL EXPERIENCE

Morgan Stanley Capital International (MSCI) **May.2018 - Aug.2018**
Quantitative Model Validation, Summer Intern *Norman, OK*

- Worked with Analytics Development team on new feature development: investigated analytics and developed test cases for extented coverage of fixed income factor model
- Worked on continuous improvement of performance attribution model: investigated defects of handling special time or market situations, tested resolutions for Contingent Convertible Bond and credit derivatives
- Stress testing: tested use cases of predictive and composite stress test to ensure expected analytical behavior
- Analytical engineering: built Python validation tool to test the implementaion of key rate duration 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 industry research: studied upgradation of household consumption, computed relative strength of consumer staple industry 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

Programming: Python, C++; Software: SAS, R, Bloomberg; Accomplishment: CFA Program Level II passed