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: 4.0/4.0
- Key Courses: 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: 3.67/4.0, 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*

- Contributed to macro hedging strategy report by collecting macroeconomic data, conducting Excel Visualization for foreign currency flow, commodity price trends, and main economic indices
- Conducted consumer industry research; computed relative strength analysis of CSI consumer index, made scenario analysis and earnings forecasts
- Utilized SAS to examine stock market mean reversion trend and diagnose the volatility structure for trending strategy

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

- Conducted due diligence for proprietary venture lending on NEEQ market
- Assisted designing of Financial Structured Products by tailoring yield structure and risk characteristics to clients' needs; participated in tentative pricing and issuing project on an Exchangeable Bond
- Designed statistical monitoring spreadsheet for techonology startups prepared statistical analysis of industry landscape and potential policy impact

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 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 and PCA to offer management consulting advice

SKILLS AND INTERESTS

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