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*

- 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*

- 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
- Designed statistical monitoring spreadsheet for techonology startups prepared statistical analysis of industry landscape and potential policy impact
- 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

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)