

# Di (Patrick) Lu

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## EDUCATION

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### 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

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### 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, main economic indices, commodity price figures
- Utilized SAS to examine stock market mean reversion trend and diagnose the volatility structure for trending strategy
- Conducted consumer industry research, computed relative strength analysis of CSI consumer index, made scenario analysis and earnings forecasts on specific companies in the investment strategy report

### China International Capital Corporation

Beijing

*Summer Analyst, FICC*

*Jul.2016 - Aug.2016*

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

### PricewaterhouseCoopers Zhongtian LLP

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

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### 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 medium size software company, drew statistical inference, dug 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

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