Zi Yin （银子）

Contact information

School of Economics   Email: zi.yin@wolfson.ox.ac.uk
University of Oxford   Oxford, UK

Education

MPhil in Economics, Econometrics, University of Oxford, UK, 2018 - Present.
Bachelor of Economics (First Class Honours), Econometrics (GPA 6.625/7,
High Distinction), University of Queensland (Valedictorian), Australia, 2017
Thesis title: *Estimating scale efficiency using a parametric stochastic model*
Supervisors: Professor Christopher O'Donnell, Dr Antonio Peyrache

Professional Educations

CFA Institute, USA   Passed Level 2 Exam

Fields of interest

Econometrics, Macro Policy, Financial Econometrics

Work experience

Co-Founder/Cryptocurrency Quant Trading - Alfie Bitcoin, Australia, 11/2017–current
• Recent asset management performance report (web link)
• Built a number of high frequency trading strategies (particularly pair trading using
cointegration and NLP sentimental analysis) in Python and JavaScript (GitHub link).
• Write monthly trading performance reports and re-evaluate trading strategies accordingly

Data Analyst - University of Oxford, U.K., 11/2019–current
• Develop web applications to retrieve information from TBs of data and set up servers
to run the application from scratch in Python (GitHub link)
• Participate in the design, development, evaluation, deployment of data-driven
machine-learned (ML) models targeting Natural Language Processing (NLP) applications.

Project Manager - Hemu Private Equity, Shanghai, China, 02/2019–11/2019
• Develop a reinforcement learning market making trading system in C++ (GitHub link) that
perform exceedingly well in backtesting (sharp ratio>3)
• Publish high frequency trading relevant articles in Chinese WordPress - Zhihu   （知乎）

Research Assistant - School of Economics, UQ, Australia, 4/2015–07/2018
• Project title: *Use of The Public Health System By Private Patients*
Supervisors: Professor Prasada Rao, Professor KK Tang
Reviewed existing data and relevant literature to provide an understanding
of the nature and extent of use of public hospital-privately insured patients
Performed regression analyses in STATA and graphic analyses in Excel
• Project title: *The Trade Effects of Tariffs and Non-Tariff Changes of TFA*
Supervisor: Dr Do Won Kwak
Collected, compiled and cleaned data; performed econometric analyses in STATA
• Project title: *Information Disclosure in Takeover Competition*
Supervisor: Dr Dong-Hyuk Kim
Collected, compiled and cleaned data in Excel; formatted reports in Latex

Academic Tutor - School of Economics, UQ, Australia, 11/2015–07/2018
• ECON3350/7350 Applied Econometrics for Macroeconomics (time series)
• ECON3360/7360 Applied Econometrics for Microeconomics
• ECON3340/7341 Productivity and Efficiency Analysis
• ECON2300/7310 Elements of Econometrics

Winter Research Scholar - School of Economics, UQ, Australia, 06/2016–08/2016
Project title: *Consistency of Risk Preferences*
Supervisors: Associate Professor Lana Friesen
• Reviewed and summarised the different experimental methods used in the literatures of risk preferences
• Revisited popular empirical puzzles in the risk preferences framework, wrote a report on the findings

Economic Analyst - R&D Department, Red Pulse, Shanghai, China, 11/2015–03/2016
• Wrote financial-related news based on China A-share listed companies under senior editor's supervision on a daily base
• Aggregated and summarised important developments in China share market particularly in technology and internet sector

Piano Teacher
- Brisbane Keyboardkidz Piano School, Brisbane, Australia, 11/2014–03/2017
- Wolfson College, Oxford, UK, 11/2018–current
• Maintained an updated calendar to take up scheduled/unscheduled training on the piano
• Motivated the students to perform at institutional, community and all other events

SELECTED HONOURS AND AWARDS

• University Medal for outstanding academic excellence (0.5 percent of graduates from all programs), University of Queensland, 2018.
• Matthew McLennan and Richard Howles Outstanding Honours Collaboration Scholarship ($5,625 per student recipient). The scholarship funds one student from the School of Economics and one student from the School of Business to collaborate on writing a paper for the Australian Institute for Business and Economics, University of Queensland, 2017.
Proposal: *The Commercial Effects of Terrorism*
https://aibe.uq.edu.au/article/2017/11/what-are-commercial-effects-terrorism
• Distinguished Teaching Awards, University of Queensland, 2017.
• Dean's Honour Roll (Outstanding Academic Achievement), University of Queensland, 2016.
• Winter Research Scholarship, University of Queensland, 2016.
• Scholarship for Outstanding Academic Performance, Shandong University, 2014.
• Gold medal, China Mathematics Olympiad for University Students, 2013.

CONFERENCE ATTENDED

• The Wadham State of the Nation Conference: state-dependence fiscal policy - March 2019
• Nuffield College Centre for Applied Macro Policy Annual Conference - December 2018
• Centre for Efficiency and Productivity Analysis (CEPA) International Conference on Performance Analysis - November 2017

OTHER INFORMATION

• GRE Scores: Verbal 152/170, Quantitative 169/170, Analytical Writing 4.0/6.0
• GMAT Scores: Verbal 33/45, Quantitative 50/51, Integrated Reasoning 7.0/8.0, Analytical Writing 5.5/6.0
• Languages: Mandarin (native), English (full proficiency)
• Programming: R, Python, JS, C++
• Grade Examination of Musical Level 10 in Piano Performance, 2006.

Last updated: January 8, 2020