Guoqing Zhao

Email: gqzhao@umich.edu Phone: (734)274-0583
Address: 1103 Maiden Ln Apt.102 Ann Arbor, MI 48105

EDUCATION

University of Michigan MI, USA
M. S. in Quantitative Finance and Risk Management Sept. 2017-Now

- **Courses:** Financial Mathematics, Stochastic Processes, Numerical Analysis, Statistics

Xi'an Jiaotong University Xi'an, China
B. S. in Mathematics and Applied Mathematics (Honors Science Program) Sept. 2013-Jun. 2017

- **Courses:** Numerical Analysis, Probability and Mathematical Statistics, Mathematical Finance, Stochastic Processes, Mathematical Programming, Data Analysis and Statistical Software (SAS). **GPA:** 84.86/100
- **Honor:** *Siyuan* Scholarship in 2017

Georgia Institute of Technology GA, USA
Georgia Tech School of Mathematics Visiting Honors Student Program Jan. 2016-May 2016

- **Courses:** Probability and Statistics with Application, Information Theory. **GPA:** 4.0/4.0

PROJECT EXPERIENCE

Parameter Estimation of Quantile Regression for Longitudinal Data Feb. 2017-Jun. 2017

- Constructed several different weights in R to the loss function of nonlinear quantile regression
- Applied the induced smoothing method in R to smooth the original discontinues estimating functions, and used the Newton-Raphson iteration algorithm to solve the estimating equations

Prediction of Stock Price Based on LSTM Model Jan. 2016-May. 2016

- Analyzed the impact of news and blogs using sentiment analysis on stock price in python
- Applied LSTM network to determine the impact of historical data on share price
- Trained the stock price model with 5 years' historical data
- Evaluated the difference between the predicted stock price and real data and adjusted parameters to enhance the prediction accuracy

Prediction of China's Population Based on ARMA Model Jul. 2015-Sept. 2015

- Analyzed the station process of Chinese population data within 20 years in Eviews
- Tested stationary data with white noise, and calculated ACF and PACF
- Built model with ARMA to predict the Chinese population in coming years , the error of the model was within one in a million

SKILLS

Programming Languages: MATLAB, SAS, Python, R, C++.
Communication: Mandarin - Native speaker, English - Fluent.