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Hui Cai

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EDUCATION

University of Michigan, Ann Arbor, MI Sept. 2017-Present

- Master of Science in Quantitative Finance and Risk Management

Shanghai Jiao Tong University (SJTU) Sept. 2013-Jun. 2017

- Bachelor of Science in Mathematics & Applied Mathematics (Mathematics-Finance Experimental Class)
- Overall GPA: 3.6/4.0 Major GPA: 3.7/4.0
- Academic Excellence Scholarship, 2013-2014, 2014-2015; Academic Progress Scholarship, 2015-2016; Outstanding Graduate Award, 2017

INTERNSHIP EXPERIENCES

Shanghai Zenithmacer Asset Management Co. Ltd. (Shanghai), *Quantitative Trading Assistant* Jan. 2017-Jul. 2017

- Developed trading strategy including option volatility trading strategy and technical analysis on stock choosing; did back test on them via Python
- Built a risk management model based on five factors such as interest rate (Shibor) and the average close price of the stock market
- Participated in fundamental analysis of some industries including Artificial Intelligence industry and Energy industry
- Classified significant events on every trading day and reported to traders

China Hedge Fund Research Center (Shanghai), *Research Assistant* Sept. 2016-Dec. 2016

- Built Python web crawler to capture reports from Wechat media platform of brokers and researched the abnormal return of recommended stocks using event study methodology
- Realized ARMA-GARCH models in R to study arbitrage opportunities between *CSI 300 Index* Futures and *Singapore A50 Index* Futures

Singapore Goldpebble Research Pte. Ltd. (Shanghai), *Data Analyst* May 2016-Aug. 2016

- Conducted industry research on leading P2P live-streaming companies such as Momo and YY
- Performed model validation to estimate the revenues of Tencent and Netease mobile games
- Implemented Kalman filter, X-12-ARIMA seasonal adjustment, and other methods of time series analysis to accomplish data analysis with the help of Python

ACADEMIC EXPERIENCES

Systematic Risk Quantification Mar. 2017-May 2017

- Utilized VARMA-MGARCH models to forecast the variance-covariance matrices of HS300 industry indices, and found risk index through VaR based on the matrices
- Researched a variety of optimization methods and built infrastructure in Python to perform parameter estimation

HTC Investment Value Analysis (Guanghua School of Management Case Study Program) Mar. 2016-Apr. 2016

- Conducted fundamental analysis based on collected HTC financial data
- Applied Matlab to run regression analysis with HTC financial index to its stock prices; performed principal component analysis on accounting factors to conduct electronics industry analysis

EXTRACURRICULAR ACTIVITIES

WeChat Operator, Lujiazui Finance Club WeChat Platform Mar. 2016-Jun. 2017

- Organized mock stock trading competition to enlarge our user base

VP, TECC (Technology & Education: Connecting Cultures) Mar. 2015-Jun. 2017

- Organized student teams to provide educational aid in economically depressed areas of rural China

QUALIFICATIONS, SKILLS, & PERSONAL INTERESTS

Qualifications:

- CFA Level II Candidate
- Passed Securities Association of China (SAC) Securities Qualification Exams

Programming Skills: Proficient with Python, R, Matlab, SQL, Stata and Eviews
Personal Interests: Soccer