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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 Assets 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 as well as did back test on them via Python
- Built risk management model based on factors such as interest rate (Shibor), the average close price of the market and so on
- Concluded important news at home and abroad on every trading day and reported to trader to make them have an overview on the market

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

- Captured information using Python web crawler built by myself from Wechat media platform and researched the abnormal return of recommended stocks under the methodology of event study
- Realized ARMA-GARCH models with R to study arbitrage opportunities between *CSI 300 Index* Futures and *Singapore A50 Index* Futures

Singapore Goldpebble Research Pte. Ltd. (Shanghai), *Research Assistant* 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

Graduation Project 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 them
- Researched on a variety of optimization methods and developed python program to do parameter estimation

HTC Investment Value Analysis (Guanghua School of Management Case Competition) 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, AND PERSONAL INTERESTS

Qualifications:

- Securities Association of China (SAC) Securities Qualification Exams: Securities Analysis, Securities Transaction, Fundamental Knowledge of Securities Marketing
- CFA Level II Candidate

Languages: Chinese- native; English- fluent

Programming Skills: Proficient with Python, R, Matlab, Stata and Eviews