Jingxiang (Tommy) ZOU

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Education

Boston University, Questrom School of Business, Boston, MA   Jan. 2024
M.Sc. Mathematical Finance & Financial Technology, GPA 3.88/4.00
Honors: Dean's Achievement Award, High Honors
- **Fall 22 courses:** Statistics (R), Programming (Python, C++), Stochastic Calculus, Finance
- **Spring 23 courses:** Financial Econometrics, Machine Learning, Fixed Income, Portfolio Theory
- **Fall 23 courses:** Credit Risk, Dynamic Portfolio Theory, Deep Learning, Economics of Fintech

Tongji University, Shanghai, China   Jun. 2022
B.E. Mathematical Finance, GPA 87.19/100
- **Selected courses:** Probability Theory, Complex and Real Analysis, Futures and Options, Corporate Finance, International finance, Investment Banking, Money & Banking.

Skills and Credentials

Programming: R, Python, C++, SQL, MATLAB, C#, STATA
Languages: Mandarin (native), English (fluent)
Other Skills: Bloomberg Terminal, PowerBI, Excel, EViews, Postgres SQL

Work Experience

Haitong Securities, Shanghai, China   Summer 2023
Quantitative Researcher Intern
- Provided a solution to the knock-in probability problem based on (Broadie, Glasserman & Kou, 1997)
- Utilized Monte-Carlo simulation to provide numerical justification for that solution
- Developed a system evaluating ETF performance per liquidity and tracking error gauges

GF Securities, Shanghai, China   Summer 2021
Electric Vehicle Industry Analyst Intern
- Updated the company's Electric Vehicle industry research database using Excel and SQL
- Drafted an in-depth analysis of the EV Industry
- Drafted newsletters on financial disclosures of companies listed on the Shanghai Stock Exchange

Projects

Factor-Based Stock Selection and Dynamic Risk Assessment (Boston University)   Fall 2023
- Developed a methodology for stock selection using the Fama-French factors model.
- Implemented advanced techniques for estimating covariance matrices.
- Analyzed various portfolio optimization methods including GMV, Risk Parity, and Hierarchical Risk Parity.
- Conducted a 10-year backtest to compare these strategies against a naive 1/N portfolio strategy, providing insights into their effectiveness and volatility.

Credit Modeling Via Machine Learning And Merton Models (Boston University)   Spring 2023
- Advanced feature engineering, utilizing Hidden Markov Models for market regime detection.
- Employed a variety of machine learning models for credit spread prediction, including linear regression, Random Forest, and XGBoost.
- Integration of the Merton Model for company-specific credit risk modeling, focusing on default probability estimation.