## Xizhi Su

10 Lower Kent Ridge Rd, **Address** 10 Lower Kent Ridge Rd, Address

Singapore. 119076 Singapore. 119076 (current)

E-mail suxizhi@u.nus.edu **Nationality** China Gender Female

**Education** 

2017 -National University of Singapore, Department of Mathematics

PhD Candidate (Passed PhD Qualifying Exam)

Cambridge University, Department of Pure Mathematics and Mathematical 2015 - 2016

**Statistics** 

MASt of Pure Mathematics

2011 - 2015 University of California at Davis, Department of Mathematics, USA

B.S. with Honors

GPA (Overall/Major) 3.66 / 3.87

Units completed 265 (Degree requirement 180)

Zhejiang Xuejun High School, Hangzhou, China 2008 - 2011

Secondary Degree

Professional & Research experiences

Analyst Hai Smart Alpha Inc.

May - Sept 2018 Analyze for corporate and government bonds in Asia, both investment grade and Singapore high yield. Develop equity trading strategies using machine learning. Structured

product design.

Financial lab researcher Yaspeed Inc.

Feb. 7 Shanghai

Develop a risk assessment system, based mathematical modeling and high performance computing. Estimate default rate for firms of medium or small size. Compute value at risk for loans, individual credit rating, bond pricing, credit

derivatives pricing.

A Study of Efficient Assignment Algorithm for Platform-wide Optimisation **Masters Essay** 

Nov 2015 - April 2016 Topic suggested by Prof. Frank Kelly.

Senior Project Department of Mathematics, University of California at Davis

Feb-June 2015 Advisor: Dr. Kevin Luli

Smooth extension.

Societe Generale Group Intern

Hangzhou Full time intern in corporate sector for credit loans. Analyzed coal industry. Main

July – Sept 2013 tools are Office Excel.

**Tutor UC Davis Math Club** 

Tutored Calculus, Vector Calculus, and Linear Algebra to undergraduate students. Jan 2012 - Mar 2014

Explained general concepts, answered homework question.

**REU Researcher** Department of Mathematics, University of California at Davis

Advisor: Prof. A. Soshnikov June - July 13 Prove theorem in Random Matrices theory. Wigner's semicircle law

Department of Anthropology, University of California at Davis Advisor: Prof. Zhang Li Research Assistant

Mar - July 12

Transcribing and organizing interview recordings. Topics emergent psychotherapy and psychological counseling movement in Chinese

Society.

**Tutor** 

Full-time

2018-2019/Sem1 MA4269: Mathematical finance II

Tutor

2018-2019/Sem2 Tutor

MA1312: Calculus with Applications

Workshops and summer schools

Summer school in Applied Mathematics

July – Aug 2016

Beijing

PIMS Summer School in Mathematical Finance Sixth IMS-FIPS Workshop at University of Alberta,

Three weeks courses in SPDE and dynamic

Edmonton, Canada

programming.

Peking University

Financial Math Workshop

June – July 2016

Edmonton

Machine Learning Workshop at J.P Morgan

**J.P Morgan Workshop** Feb 2016

June 2014 – Aug 2014

London

(7 weeks)

LSE Summer School London School of Economics, London, UK

Courses in Management Accounting and International

relations.

Activities

Journalist Sept – Dec 2013 Online Magazine Flo'N The Go

Wrote online reports on student life, including travelling and stage arts.

Accreditation

Dec 2013

Rome Film Festival, Rome, Italy

Participated in symposium. Applied film-analyzing techniques from Italian Cinema

class. Observed the film industry from a professional perspective. Noticed the

evolution of film industry and recent trends.

Vice President

Sept 2011 - Mar 2013

Bing awareness to energy crises, speak for consumers and small-scale organizations.

Spoke against large manufacture chains. Make video clips, fundraising.

Member

Sept 2012 - Mar 2014

**DEVO** (Davis Enology & Viticulture Organization)

Harvard China Forum, Harvard University **Participant** 

Annual conference in discussing social and economic problems in contemporary Apr 2014

China. Focused on entrepreneurship, real estate market, migration trends and urban

development.

**CalPIRG** 

**Honors & Awards** 

Jan 18, 2017

Best team in International Youth Leadership Finance Summit. Competition and

event organized by the Shanghai Advance Institute of Finance (SAIF).

Award: ČFA scholarships plus money award.

Nov 6, 2016

Finalist team in Samsung VR Hachathon

Design and develop a visual realization application for interior design. Finalist in

competition.

Aug 2015

Honors Degree

Fall 2013

Deans' Honor List, College of Agriculture and Environment Science

Spring 2013

Deans' Honor List, College of Letter and Science

Winter 2013

Deans' Honor List, College of Letter and Science

Fall 2012

Deans' Honor List, College of Letter and Science

Winter 2012

Deans' Honor List, College of Letter and Science

Deans' Honor List, College of Letter and Science

Fall 2011

Skills

Language English (Fluent), Mandarin Chinese (Native), Italian

IT Python, SQL, Sage