Xindong Zhang

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EDUCATION BACKGROUND

University of Illinois Urbana-Champaign Champaign, U.S.

Master of Science, Policy Economics *Sep 2023 – Dec 2024*

- Core Courses: Machine Learning, Financial Modeling, Quantitative Trading, Econometrics
- field of specialization: Advanced Econometrics, Public & Urban Economics,

University of Chinese Academy of Social Sciences Beijing, China

Bachelor of Economics in International Economics and Trade *Sep 2019 - June 2023*

- Core Courses: International Finance, Microeconomics, Macroeconomics, Calculus, Linear Algebra, Economics Statistics
- Honor: lifetime ODE membership; The second prize of the 2021 National Undergraduate Mathematical Modeling Competition.

WORK EXPERIENCE

Caitong Securities Shanghai, China

Investment Analyst Intern *May - July 2024*

- **Data Analysis:** I tracked global capital flows across bonds, equities, and currencies, providing weekly investment recommendations for the Chinese stock and bond markets. I apply macroeconomic data to multi-asset quantitative strategies, diversifying risk and improving trading efficiency.
- **Market Timing and Sector Rotation Strategy:** In my analysis of the 4G industry's stock prices and sector indices, I identified patterns in the sequence of returns across sub-industries. Using historical data to backtest and optimize sector rotation strategies, I improve forecast accuracy and returns.

Orient Securities Shanghai, China

Equity Analyst Intern, Electronics Industry *Feb - July 2023*

- **Excess Return Analysis in New Energy Vehicle Sector (2009-2021):** Conducted a comprehensive analysis of the new energy vehicle industry, examining the entire value chain, valuations, and fund positions. Identified key drivers and leading segments, using quantitative methods to evaluate excess return patterns and market inefficiencies, providing insights applicable to alpha generation in trading strategies.

In-Depth Company Reports: Performed extensive market research, data analysis, and interviews with two leading optical component companies. Created detailed reports covering financial data, profit forecasts, and industry trends, applying quantitative analysis to assess company performance and inform investment decisions.

RESEARCH EXPERIENCE

Factors affecting the price of Iowa house *Feb-Apr 2024*

- Developed and evaluated various machine learning models, including linear regression, Lasso, Ridge, SVM, and Random Forest, to predict house sale prices in Ames, Iowa. Found five most important quality variables affecting house prices.

Replication of Extended Semi-Markov Switching Model for Market Regime Detection *Aug-Sep 2024*

- Replicated a ESMSM to identify bull and bear market regimes and predict price movements; implemented AR(p) processes for return dynamics.
- Conducted backtesting and validated results with past 50 years market data; Verified model robustness through Monte Carlo simulations and statistical tests. Demonstrated the strategy outperformed the 12-month MOM strategy.

LEADERSHIP EXPERIENCE

President of Economics School, Student Congress of UCASS *Apr - May 2021*

- Voiced student concerns, suggestions, needs and drafted proposals, including student rights, academic issues
- Managed and allocated funds for activities; Planned and organized the orientation of Economics School

SKILLS & TRADING STRATEGIES

- Skills: Machine Learning Method, Bloomberg, Microsoft Office
- Coding Language: Python, R
- Trading Strategies: trend-following model; factor model