Qingzhi (David) Xu

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EDUCATION

UNIVERSITY OF MICHIGAN **Ann Arbor, MI**
M.S. in Quantitative Finance and Risk Management *Sep 2023 – May 2025*
Relevant Courses: Stochastic Process, Computational Finance, Financial Math, Applied Statistics, Probability Theory**,** Machine Learning, Data Structure, Algorithmic Trading**,** Financial Modeling, Corporate Finance, Microeconomics, Macroeconomics

NEW YORK UNIVERSITY **New York, NY**
B.A. in Economics and Mathematics, *Minor in Business Studies and Philosophy* *Sep 2019 – May 2023*

PROFESSIONAL EXPERIENCE

ABC INTERNATIONAL HOLDINGS **Hong Kong SAR**
Sales and Trading Summer Analyst *Jul - Aug 2024*
- Conducted daily market research and prepared 30+ concise sales reports, providing the sales team with timely intraday news and market insights, enhancing the team's ability to identify profitable trading opportunities for institutional clients
- Assisted senior traders with equity trades by automating analysis tools with BQL and VBA, tracked price, implied volatility volumes, predicting earnings expectations to improve decision-making and risk management during earnings seasons
- Developed quantitative analyses on covered call and delta-hedging strategies using derivatives, collaborated closely within team to propose strategic payoffs to hedge fund clients, visualizing strategic reports with Matplotlib in Python
- Identified 5 optimal trading pairs for pair trading strategies through rigorous analysis of correlations, cointegration, and time series data, achieving a 23% return on selected trades through enhanced decision-making processes

CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED **Shanghai, China**
Equity Capital Market Summer Analyst *Aug - Sep 2022*
- Prepared drill-down fundamental analysis on electric automobile companies, assessing financial health and market position
- Incorporated Bloomberg API into in-house Python package to analyze 80+ major participates in alternative fuel industry, comparing DCF valuation, revenue, current ratio, and debt-asset ratio, informing potential partnership opportunities
- Created interactive Power BI dashboards that visualize market landscape, stock fundamentals, and corporate governance

ZIJIN TRUST **Nanjing, China**
Quantitative Analyst Summer Intern *Jun - Aug 2022*
- Performed due diligence investigations into 60+ private equity firms, maintaining database for 110+ private equity funds
- Crafted Python scripts to measure risk levels (VaR) of private equities from valuation tables, cross-referencing in Barra One
- Monitored and reported metrics such as PnL, market risk, and Sharpe ratio for portfolios in 4 strategies using VBA, creating interactive Power BI dashboards that visualize market landscape, portfolio performance metrics and risk measures
- Collaborated extensively with the Investment Team to automate portfolio analysis in Python, VBA, and SQL scripts, delivering tailored insights by wrangling and analyzing data from FactSet and Bloomberg, outperforming the benchmark by 3.7%

RESEARCH & ACADEMIC EXPERIENCE

HOME CREDIT RISK **Ann Arbor, MI**
Mortgage Credit Risk Machine Learning Project *Mar - May, 2024*
- Executed exploratory data analysis and feature engineering on credit data with 1.5 million unique cases and 465 features, decomposing feature set to 16 optimized predictors through Information Value and Principal Component Analysis (PCA)
- Employed machine learning models, including Logistic Regression, Random Forest and Light GBM, to predict default probability
- Developed comprehensive visualizations for confusion matrices, principal components, and ROC curves with Matplotlib
- Implemented ensemble techniques like soft voting and neural network to enhance accuracy and stability in long term prediction, attaining best F-beta (β=2) score of 0.778 among all models, prioritizing of recall over precision for default risk prediction

HOLLY FUTURES **New York, NY**
FOF Portfolio Optimization Research Project *Jun - Aug, 2022*
- Conducted simulated mean-variance optimization using Python across 4 distinct investment strategies, employing advanced machine learning techniques (Lasso, Elastic Net, Random Forest) to model factor returns and optimize portfolio holdings
- Integrated time-series regression and backtesting to identify idiosyncratic alpha, analyze factor P&L contributions

SKILLS & INTERESTS

- **Technical:** Python (Pandas, NumPy, Sklearn, Keras), SQL, C++, MS Office, Bloomberg, R, VBA, MATLAB, Tableau, Power BI
- **Language skills and Interests:** Mandarin (Native), English (Fluent), Cantonese (Working Proficiency), Soccer, Swimming, Guitar