

CHAO ZHANG

Peking University, Beijing, China
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EDUCATION

Peking University

Undergraduate

Department of Statistics, School of Mathematical Sciences

Sep 2012 - Jul 2016

Major GPA: 3.8/4

Peking University

Mphil

Center for Data Science

Sep 2016 - Jul 2019

GPA Rank: 1/50

TECHNICAL STRENGTHS

Programming Languages

Python, R, Tensorflow, L^AT_EX

RESEARCH EXPERIENCE

Horse Racing Betting

Research Assistant

Mar 2016 - Jul 2017

Peking University

- Cleaned data crawled from websites
- Built statistical machine learning models to predict the performance for each horse

Prediction of Stock Return

Intern

Jul 2017 - Dec 2017

Golden Kelly Co.

- Crawled stock daily trade data from websites
- Created a brand-new deep learning model to analyze the performance for individual stocks
- Achieved better returns than the Benchmark index

Robustness of Machine Learning Model

Intern

Jan 2018 - Jun 2018

Intel Labs China

- Explored intrinsic relationships between models' sparsity and adversarial robustness

Asset Pricing via Machine Learning

Research Assistant

Sep 2018 - Present

Chinese University of Hong Kong

- Trying to synthesize the field of machine learning with measuring asset risk premia

HONORS & AWARDS

2013 & 2014, Cyrus Tang Scholarship

2015, National Inspirational Scholarship (10%)

2016, Outstanding Graduates Awards (20%)

2016, Special Scholarship (10%)

2017 & 2018, National Scholarship (3%²)

2018, NIPS Travel Awards

RELEVANT COURSES

Core Courses

Mathematical Analysis
Advanced Algebra
Mathematical Statistics
Statistical Learning
Applied Regression Analysis
Probability Theory

Other Courses

Securities Investment
Economics
C Programming
Data Structure

PUBLISHED PAPERS

CNN-LSTM Neural Network Model for Quantitative Strategy Analysis in Stock Markets
2017

Fintech

ICONIP 2017

- Established a brand-new deep learning model to analyze the performance for individual stocks

Sparse DNNs with Improved Adversarial Robustness 2018

Machine Learning

NIPS 2018 to appear, Top-Conference in Artificial Intelligence(AI)

- Analysed potential relationships between the sparsity and robustness of classifiers to untargeted white-box adversarial attacks, from both theoretical and practical perspectives

EXTRA-CIRRICULAR

Machine Learning Course at the Technion, Score: 99/100

CFA level-1(Passed)

Volunteer of China Foundation for Poverty Alleviation