CHAO ZHANG

Peking University, Beijing, China
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EDUCATION

Peking University *Sep 2012 - Jul 2016*
Undergraduate Major GPA: 3.8/4
Department of Statistics, School of Mathematical Sciences
Peking University *Sep 2016 - Jul 2019*
Mphil GPA Rank: 1/50
Center for Data Science

TECHNICAL STRENGTHS

Programming Languages Python, R, Tensorflow, LaTeX

RESEARCH EXPERIENCE

Horse Racing Betting Mar 2016 - Jul 2017
Research Assistant *Peking University*

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

Prediction of Stock Return Jul 2017 - Dec 2017
Intern *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 Jan 2018 - Jun 2018
Intern *Intel Labs China*

· Explored intrinsic relationships between models' sparsity and adversarial robustness

Asset Pricing via Machine Learning Sep 2018 - Present
Research Assistant *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 ($3\%^2$)

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-CIRRUCULAR

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

CFA level-1(Passed)

Volunteer of China Foundation for Poverty Alleviation