

CHAO ZHANG

Peking University, Beijing, China
(+86) 18001214211 ◇ pkuzc@pku.edu.cn

EDUCATION

Peking University Undergraduate Department of Statistics, School of Math	<i>Sep 2012 - Jul 2016</i> Major GPA: 3.8/4
Peking University Mphil Center of Big Data, Academy for Advanced Interdisciplinary Studies	<i>Sep 2016 - Jul 2019</i> GPA Rank: 1/50

TECHNICAL STRENGTHS

Programming Languages Python, R, Tensorflow, LaTeX

RESEARCH EXPERIENCE

Horse Racing Betting <i>Research Assistant</i>	Mar 2016 - Jul 2017 <i>Peking University</i>
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- Cleaned data crawled from websites
- Built statistical machine learning models to predict the performance for each horse

Prediction of Stock Return <i>Intern</i>	Jul 2017 - Dec 2017 <i>Golden Kelly Co.</i>
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- Crawled stock daily trade data from websites
- Established 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 <i>Intern</i>	Jan 2018 - Jun 2018 <i>Intel Labs China</i>
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- Explored intrinsic relationships between models' sparsity and adversarial robustness

Asset Pricing via Machine Learning <i>Research Assistant</i>	Sep 2018 - Present <i>Chinese University of Hong Kong</i>
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- Trying to synthesize the field of machine learning with measuring asset risk premia

ACADEMIC ACHIEVEMENTS

2013 & 2014, Cyrus Tang Scholarship
2015, National inspirational scholarship (5%)
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

Stacked auto-encoders for feature extraction with neural networks

2016

Deep Learning

BIC-TA 2016

- Several variants of stacked auto-encoders for feature extracting

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

CFA level-1 Pass

Preparing for CFA level-2

Volunteer of China Foundation for Poverty Alleviation