CHAO ZHANG

University of Oxford, the UK
pkuzhchao@gmail.com

EDUCATION

University of Oxford *Oct 2019 - Sep 2022 (Expected)*
DPhil Student — Clarendon Scholar
Department of Statistics

Peking University *Sep 2016 - Jul 2019*
Mphil — GPA:91/100, Rank: 1/47
Center for Data Science

Peking University *Sep 2012 - Jul 2016*
Undergraduate — Major GPA: 3.75/4
Department of Statistics, School of Mathematical Sciences

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
- Built statistical machine learning models to predict the performance for each horse

Prediction of Stock Return Jul 2017 - Dec 2017
Intern — *A Startup*

- 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 Feb 2018 - Jun 2018
Intern — *Intel Labs China*

- Explored intrinsic relationships between models' sparsity and adversarial robustness

Asset Pricing via Machine Learning Sep 2018 - Sep 2019
Research Assistant — *CUHK Business School*

- Investigated asset price premia from the perspective of machine learning techniques across multi-markets

HONORS & AWARDS

- 2013 & 2014, Cyrus Tang Scholarship
- 2015, National Inspirational Scholarship (8%)
- 2016, Outstanding Graduates Awards (20%)
- 2016, Academic Excellence Scholarship (8%)

- 2017 & 2018, National Scholarship (3%[2])
- 2018, NIPS Travel Awards
- 2019 - 2022, Clarendon Scholarship & Cyril and Phillis Long Scholarship (covering full tuition fees as well as a maintenance stipend)

RELEVANT COURSES

Core Courses	**Related Courses**
Mathematical Analysis	Securities Investment
Advanced Algebra	Economics
Mathematical Statistics	C Programming
Statistical Learning	Data Structure
Applied Regression Analysis	Time Series Analysis
Probability Theory	Deep Learning

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 *NeurIPS 2018*

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

EXTRA-CURRICULAR

- Summer School: France Excellence Summer School: Data Science for Document Analysis and Understanding(partial scholarship) & Machine Learning Course at the Technion(full scholarship), Score: 99/100
- CFA level-1(Passed)
- Volunteer of China Foundation for Poverty Alleviation