**Weiguang Zhao**

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**SUMMARY**

MS Finance student with strong quantitative and analytical skills in modeling with linear/non-linear and multivariate models in finance, data mining, operation research, econometrics, and engineering. Firm project experience in investment, risk management, econometrics, operation research and ability to lead a group. Proficient in statistical software including R, SAS, SAS Miner, JUMP, Python, C#, SQL, SPSS in modeling, user interface developing, and package making.

**EDUCATION**

**Drexel University, LeBow College of Business** Philadelphia, PA Master of Science in Finance (Investment Honor Track) Anticipated Graduation: Jan. 2018

Master of Science in Business Analytics

* Cumulative GPA: 3.92
* Member of Beta Alpha Psi Honor Society & Accounting Tutor (April 2016 – Present)

**Xiamen University** Xiamen, Fujian

Bachelor of Aviation Engineering June 2014

Major in Aeronautics Electronic

**EXPERIENCE**

**Dragon Fund** Drexel University,Philadelphia, PA

*Stock and Bond consultant*  September 2016 to April 2017

• Investigate and forecast the telecommunication sector performance with FactSet and Bloomberg

• Stock pick and price prediction with three level of risk cases by fundamental analysis and regression model

• Lead the bond consulting group to give advice to Dragon fund bond section (50 million)

• Research in Investment grade, high yield, MBS and emerging market

• Develop theory in operation research and make UI in R to create bond pool and optimize the bond portfolio performance with support vector machine

**Standard Chartered** Tianjin, China

*Private Wealth Manager Assistant* June 2014 to August 2014

• Collect the information from global market to analysis and forecast the portfolio performance

• Help the manager to communicate with clients and recommend the product based on their risk preference

• Look into the commodity, stock, bond, and currency market in the worldwide and create report to the client

**AVIC Chengdu CAIC Electronic Co., LTD** Chengdu, China

*Maintenance Technician* September 2013 to October 2013

• Inspect electronic parts and test the functionality of microchips and aircraft parts for Boeing, Airbus, and McDonnell Douglas

• Develop user friendly tool for managers and technicians with C# and SQL to improve the procedures in task card for maintenance risk management and cost management

**ACADEMIC PROJECTS**

**SSCI Indicator Project** April 2017 to June 2017

Investment Group Leader

• Measure and forecast the Shanghai Stock Exchange Composite Index with indicators with ARIMA and ARDL model

• Use VEC model to show the long run and short run error correction mechanism on SSCI and Dow Jones and illustrate the different government behavior before and after the financial crisis in 2008 using Eviews

**Score Card for Credit Risk Management Project** April 2017 toJune 2017

Group Leader

• Measure the credit risk with logistic regression model, neural network, decision tree, and Boosting model

• Use SAS and SAS Enterprise miner to create the Score Card for credit card decision making with real data and provide insights and risk management suggestions

**SKILLS**

**Software:**

Economics: Eviews 9 Statistics: R, SAS (write Macro and Package) Finance: Bloomberg, FactSet

Database: SQL, Hadoop Microsoft Office Suite (with VBA and Macro) Structural Modeling: Mplus, SAS Calis

Engineering: CATIA, AutoCAD