WU Taizhi

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Education

Washington University in St. Louis St. Louis, United States

Master Science in Finance - Quantitative Track; GPA: 3.96/4.00 *Expected: Dec. 2022*

- **Core Courses**: Fixed Income Derivatives; Data Analysis, Forecasting & Risk Analysis; Corporate Finance; Advanced Continuous Time Finance (PhD level); Big Data and Cloud Computing
- **Awards**: Beta Gamma Sigma academic honor society

Southern University of Science and Technology Shenzhen, China

Bachelor of Science in Financial Mathematics; GPA: 3.58/4.00 *Sept. 2017 - Jun. 2021*

- **Core Courses**: Real Analysis; Partial Differential Equation; Time Series Analysis; Asset Pricing and Risk Management; Security Investments; Models and Pricing of Financial Derivatives
- **Awards**: Shuren College Scholarship (2019, 2020)

Research Experience

Research Assistant St. Louis, United States

Prof. Ilias Filippou, Washington University in St. Louis *May 2022 - Present*

- Assisted research on ETF Flows and Currency Risk Premia
- Fetched 40 country ETFs quote data from WRDS database and constructed order imbalances
- Constructed currency excess returns following Lustig et al. (2012); built five portfolios sorted by ETF order imbalances for all 40 countries and G10 countries, respectively
- Implemented Fama-Macbeth regressions and GMM estimation (both GMM_1 and GMM_2) to produce estimates of the risk premia; produced similar estimates of factor prices
- Ran predictive panel regressions with exchange rate changes on ETF order imbalances

Research Assistant St. Louis, United States

Dr. Dan Zhao, Washington University in St. Louis *Aug. 2021 - Jun. 2022*

- Assisted research on Equifax Data with 320,000 individual credit data
- Investigated the credit demand of individuals in areas narrowly missed by severe tornadoes; individuals living in areas neighboring tornadoes decrease credit demand
- Developed interpretable semiparametric DNN models adapted from to Bianchi et al. (2021) for robustness checks by using SHapley Addictive exPlanations (SHAP) method; reached similar results produced by the DID model
- Used Orthogonal Random Forest to estimate heterogeneous treatment effect; plot treatment effect of bankcard utilization on mortgages, personal loans, and student loans

Teaching Assistantship

Teaching Assistant St. Louis, United States

Washington University in St. Louis

- **Data Analysis for Investments** FIN 532B for Prof. Guofu Zhou | 2022 Fall: explained and revised Python code of the Fama-French factor models; ran the help sessions to help the students on homework and Python
- **Options and Futures** FIN 451 for Prof. Jian Cai | 2022 Fall: provided feedback on homework to students; summarized frequently asked questions to help professor hold the review sessions
- **Investments** FIN 441 for Prof. Ilias Filippou | 2021 Fall: provided feedback on homework to students

Skills Summary

Programming: Python, SQL, R, LaTeX **Big Data**: Linux, Apache Hadoop, PySpark