TIAN ZHANG

(551) 208-9638, tzhang20@gsb.columbia.edu

EDUCATION

COLUMBIA BUSINESS SCHOOL New York, NY
MBA GMAT:740 May 2020

- Relevant Coursework: Corporate Finance, Managerial Economics, Capital Markets and Investment

COLUMBIA UNIVERSITY New York, NY
MSc., Financial Engineering GPA: 4.00/4.00 Dec 2018

- Coursework: Machine Learning, Statistical Data Analysis, Optimization Models & Methods, Stochastic Models, Monte Carlo Simulation, Computational Methodology in Finance, Analysis of Algorithms

THE CHINESE UNIVERSITY OF HONG KONG Hong Kong, HK
BSc., Quantitative Finance GPA: 3.78/4.00 May 2013

- Coursework: Linear Regression, Time Series, Corporate Finance, Options and Futures, Fixed Income
- Gap Year HSBC Futures IT Trainee (2012): Tailored futures T0 brokerage reports in Java/SQL
- Honors: Graduated with First Honor (top 5%); Dean's List; *Bankee Kwan* Scholarship ($42,000)

EXPERIENCE

BLOOMTREE PARTNERS New York, NY
Equity Long/Short Fund, Seed Fund of Tiger Management Summer 2018
Summer Quantitative Analyst

- Applied minimum spanning tree and K-Means clustering method to detect stock clusters with high correlation on daily return, and analyzed impact of macroeconomics factors on clusters in Python
- Developed a new stock sentiment signal determination algorithm for equity long/short portfolio based on trends of trade-on ratios, integrated into web portal and back-tested accuracy by forward-alpha to improve 35% accuracy
- Predicted quarterly revenues for selected companies with credit card sales and web traffic data by various time series regressions (ARMA, GARCH etc.), and generated long/short idea by comparison with consensus estimations

HECHUAN AUTOMATION ENGINEERING CO. LTD. Chengdu, China
Automation System Design, Controllers & Instruments Wholesaling Company 2015-2017
Financial Manager

- Managed over ¥500,000 ($72,500) liquid asset on real estates, financial products, cash and stocks
- Spearheaded business proposal for three thermal projects generating over ¥8,000,000 ($1,150,000) gross revenue
- Led team of 3 analysts to monitor cash flows and optimize capital structure using Free Cash Flow for the Firm model

UBS Hong Kong, HK
Operation Analyst, Equity Derivative 2013-2015

- Conducted prices, payoffs adjustment and risk metrics (Delta, Gamma) analysis for over 10 equity markets
- Enhanced trade capturing process resulting in 67% increase of trade accuracy and efficiency: automated event-driven adjustments for single stock, exchange-traded derivatives, over-the-counter options, warrants, and synthetic futures
- Initiated non-deliverable forward automation project with 10 team members to smooth front-to-back trade flow, justifying 100% increase in trade processing efficiency and accuracy for over 2000 deals/monthly

Summer Analyst, Business Management and Risk Control Summer 2012

- Designed and offshored a control point to monitor duplicate trades as a mitigate plan of $3.8M loss incident
- Consolidated existing reconciliation processes and automated the End-Of-Day risk reporting tool in Excel VBA

ADDITIONAL INFORMATION

Project: Algorithm Trading: Pair Trading Strategy Spring 2018

- Calibrated Ornstein–Uhlenbeck (OU) model by maximum likelihood estimation with both long and short-term log return spread of equity pairs calculated by intraday market bar data
- Constructed portfolio from 10 pairs of stocks with lowest long-term variances and highest short-term variances
- Designed pair trading strategy for 20 crude oil companies, achieved alpha 0.44 and Sharpe ratio 45.4 in back-test

Programming: C++, Excel VBA, Python, Matlab, Java, MySQL
Languages: Mandarin, Cantonese, German
Activities: Exchange program, University of Toronto, Canada; Summer program, University of Heidelberg, Germany
Interests: Violin (Chinese Amateur Level 7/10 for Violin), Musicals, Swimming, Badminton