Zhengtao Cai

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EUDCATION

THE UNIVERSITY OF EXETER **Exeter, UK**

College of Engineering, Mathematics and Physical Sciences **2014.10-2017.06**

Bachelor of Science in Mathematics

- CGPA: 3.7

Courses

The C family, Advanced Statistical Modeling, Statistical Inference, Bayesian Statistics, Philosophy and Practice.
(and other pure Mathematics modules)

RESEARCH EXPERIENCE

Predictability of quasi-biennial oscillation **Exeter, UK**

2016.09-2017.01

- Studied the quasi-biennial oscillation (QBO) by looking into the "Quasi-Binomial generalized linear model (GLM)", the "Gaussian Process (GP) model" and the "Delay-embedding model" based on data of 60 years.
- Independently developed the Delay-embedding model.
- Developed strong teamwork skills through making plans and decisions together and helping each other with the different models.
- Analyzed the effects of QBO in diverse industries, for example hedge fund and insurance, via referring to literatures and discussing with the industry experts; looked for scientific principles of the occurrence of QBO.
- Increased the abilities of gathering, processing and analyzing data as well as presentation.

INTERNSHIP EXPERIENCE

SHANGHAI SUNTIME INFORMATION TECHNOLOGY **Shanghai, China**

Member of Product Researching & Developing Department **2016.07-2016.08**

- Conducted research on Risk Parity Portfolio by reading related literature and explained the principle of the portfolio to colleagues.
- Gained composure to operational information for financial products, including fund managers' background, corporations' type and state of operation.
- Assisted the supervisor to compile business reports.

SKILLS

- Language skills: Native in Chinese; Fluent in English.
- Experience in R, C, C++ and Python,
- Work confidently in a team as well as independently.
- Strong time management skills.