Zihao Gao

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EDUCATION

Stevens Institute of Technology   September 2016 – June 2018
Master of Science/Financial Engineering
- **Coursework**: risk management, stochastic calculus, advancd derivatives, Market Microstruct Trading Strategy, optimal Models&Methods in finance, pricing and hedging, Comptational Methods in Finance

Harbin Institue of Technology   September 2012 – June 2016
Bachelor of Science/Applied Mathematics
- Leader of the "Financial Mathematics Class", Sep–June 2016
- Deputy director of School Radio Station, Sept 2013–June 2015
- PG of college basketball team, Oct 2012–Sept 2014
- CMF of college soccer team, Oct 2012–June 2015

PROJECT EXPERIENCE

Leader, Project of build a factor-based model   October 2016 – January 2017
- Designed and implemented a factor-based model in R for Long/Short Global Macro Strategy with a Beta Target; evaluated its sensitivity to variations of Beta with 2 partners.
- Used a set of 13 ETFs data from 2007 to 2016, assuming that the universe of investment is a set of ETFs large enough to represent the World global economy and that our factor model is the French-Fama 3-factor-model.

Leader, Analysis about the IMDB movie data   October 2016 – January 2017
- Applied different types of regression models to analysis which factors is the most important to movies' gross profit among 28 dependent variables.

EXPERIENCE

Haitong Securities, Shanghai, China   July 2017 - September 2017
Internship
- Wrote a report on "Predicting how much additional revenue can be achieved if we know Performance".
- Evaluated proposed investment projects by verifying financial certificates of different companies and wrote feedback.
- Assisted clients over the phone to manage their portfolios by offering advice on buying and selling stocks based on their needs.

Galaxy Securities, Beijing, China   May 2017 - June 2017
Internship
- Collected and arranged financial and legal documents of client enterprises.
- Composed a report on "Automatic Investment Plan".
- Communicated with enterprise leaders in person about current industry trends and future plans.

Huaan Asset Management, Beijing, China   June 2016 - July 2016
Internship
- Worked as a meeting recorder in the daily Summary meeting.
- Learned to write the trade program.

ADDITIONAL

- Languages: Fluent in English & Mandarin
- Programming: Expert proficiency in R; advanced proficiency in MATLAB, Python
- Computer softwares: Microsoft Office Word, Excel, PowerPoint, LaTeX.