XUDONG ZHANG

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EDUCATION & SKILLS

University of Southern California, Marshall Business School   *May 2018*
- Master of Management Studies, Graduate Certificate in Business Analytics   *GPA: 3.67/4.0*
- Relevant Coursework: Time-series Analysis, Machine Learning, Data Visualization, Fraud Analytics

Shanghai Jiao Tong University, School of Agriculture and Biology   *Jun 2016*
- Bachelor of Science in Bio-technology   *GPA: 3.43/4.0*
- Majored in Bio-informatics and Bio-statistics

Technical Skills
- Finance: CFA Level 1 passed / F&O Strategies / Forex Trading / Technical Analysis
- Data science: Python / R / SQL / Quantopian
- Web development: HTML / CSS / JavaScript / Flask

WORK EXPERIENCE

Bloomberg LP, Singapore   *Jul 2018 - Now*
Commodity Market Data Analyst
- Provide client support(L1) and internal maintenance on Bloomberg commodity functionalities and database, working with Engineering team in an agile workflow(L2)
- Automate ETL pipelines of various commodities dataset, including SHFE, INE, Mysteel etc., established sound understanding of F&O products and trading cycle
- Maintain proprietary ML models to predict monthly Consumer Price Index (CPI) across APAC countries 3 days before official releases, achieving average RMSE below 0.12
- Automated commodity taxonomy and built a python dashboard to monitor the indices usage(hits) of different commodities and data contributors, providing actionable insights for Content Acquisition and Marketing team
- Wrote ad-hoc python helpers to improve News team's workflow (geo data aggregation and text mining)

OTHER TECH/FINANCE PROJECTS

Automated Trading on China Stock Market (live account)   *python: jqdata/talib/scipy/pandas*
- Apply a multi-factor strategy (smart money index and other financial report indicators) to 3000+ China listed stocks and monthly reposition the Top5 scored stocks
- 23.15% annualized return on back test (Jan2010 – Jun2019) and 32.10% on live account since July 2019 to year end
- *Skills: Technical analysis, Quantitative research, Financial modeling*

Credit Card Fraud Detection (school project)   *R: caret/ggplot2/shiny/dplyr*
- Identified fraud transactions with over 98.2% accuracy and 81.2% ARPRC on hugely imbalanced (0.17%) transactional data by implementing machine learning models including Logit, Random Forest, Neural Networks, etc
- Built a customizable Random Forest modeling tool for credit card issuers to design the detection strategy based on their different error tolerance level
- *Skills: Classification modeling, App-based data deployment & finalization(link)*

EXTRACURRICULAR ACTIVITIES

China House, Tanzania & Kenya   *Jul 2014 - Dec 2014*
Gap Year Volunteer / Project Assistant
- Conducted feasibility study on subsidized rural off-grid generation in Dar res salaam, Tanzania
- Trained 20+ Kenya small businesses on MS Excel data cleaning, macro recording and visualization on weekly basis
- Managed a successful crowdfunding worth of KES160,000 (~USD1,600) for a youth soccer team in Kibera slum via social media, upgraded their training gears and sponsored city tournaments for the next two years (*event video link*)