Zhicong Hu

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EDUCATION

2021 - 2022 **London Business School, London, UK**
Reading for Masters in Analytics and Management
GMAT: 720

2018 - 2021 **University of Warwick, Coventry, UK**
BSc Mathematics, Operational Research, Stats, Economics (MORSE)
Modules include: Stochastic Process, Mathematics of Random Events, Mathematical Statistics, Linear Algebra, Applied Statistical Modelling, Generalised Linear Models for Regression and Classification

BUSINESS EXPERIENCE

Jun 2021 **IvyOnline.Academic, New York, US**
Finance start-up focused on delivering financial data and analysis, funded by Cornell eLab
Summer Intern for "Insights.AI" project (3 months)

- Constructed a multi-factor model for stock selection that selects stocks from S&P500 component stocks based on technical and fundamental indicators such as momentum, market capitalization
- Trained Logistic Regression model with historical data and make prediction using model to discover stocks that will perform better than market average in the future
- Performed back test from 2010 till present with model as investment strategy and obtained an alpha annual return 7.46% with lower max drawdown and similar volatility with benchmark
- Maintained validity of the model and give weekly update on stocks selected for the coming week

Mar 2021 **WanJia Asset Management, Shanghai, China**
Top 30 Mutual Fund in China
Quantitative Research Intern (3 months)

- Conducted individual research on quantitative investment strategies, including Risk Parity, Stock selection strategies based on institution research and Market Timing for rate securities
- Understand trading strategy's working mechanism logically and suggest changes for the strategies to better suit for Chinese investable assets, then transform new strategies into Python codes
- Obtained strategy signalling data and asset historical data from Wind Data Service (Wind's database) and Gildata's database through MySQL, and done back test with developed strategies
- Looked for block trading with short selling trading opportunities and advised on actual strategic trading decision, assisted in trading of stocks valued over 30m CNY¥
- Wrote weekly IPO stocks report, summarized new IPO stocks of the week and calculated expected return of stag investment strategy for each type of investors

Aug 2020 **PricewaterhouseCoopers (PwC) Consulting, Shenzhen, China**
Big Four Consulting
Business Analysis Intern (1 months)

- Participated in a value-added FinTech project team of a client company
- Assisted the client company to identify bond defaults, engaged in data mining and model construction, composed business analysis report, and provided decision-making support
- Developed model to predict the probability of a bond default in the coming year using information of over 30000 sets of Financial Statements data from companies over the years
- Utilized scikit-learn to build a Logistic Regression model; established Boosting model by LightGBM and enhanced the model though data normalization and hyperparameter optimization

Jun 2020 **Country Garden Holdings, Foshan, China**
Top Real Estate Business in the World
Financial Analysis Intern (2 months)

- Collected relevant data from Wind database and carried out data cleaning, to provide support for financial analysis and utilised Excel VBA to improve efficiency of data preparation
- Used R to build linear regression model that predicts Real Estate Bond interest rate in China, the model was able to calculate risk premiums of different credit-rating bonds

ADDITIONAL INFORMATION

- **Committee:** Minister of Welfare Department at Warwick University Chinese Society
- **Computer Skills:** Python, R, Wind, MySQL, Microsoft Office Suites
- **Language:** Mandarin and Cantonese (Native), English (Fluent)
- **Interest:** Basketball, Read books about physics and astronomy