Fanyi Zhou

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EDUCATION

University of Michigan
Master of Science in Quantitative Finance and Risk Management — Sep. 2016-Dec. 2017

Wuhan University
Bachelor of Economics & Bachelor of Natural Science — Sep. 2010- Jun. 2014

Major: Mathematical Finance and Economics Experimental Class
Minor: Applied Mathematics
GPA: 3.8/4.0 (Bachelor Degree)
3.84/4.0(Master Degree)
Awards: Excellent Student Scholarship (2011-2012 & 2012-2013)
Courses: Numerical Methods with Financial Application, Financial Mathematics, Financial Derivatives in Corporate Finance, Stats for Financial Data, Machine Learning
Computer and Software: Python, R, MATLAB, Bloomberg Market Concept

WORK EXPERIENCE

SWS Research — **Shanghai, China**
Summer Intern — Jun. 2017-Aug. 2017

- Learnt technical analysis and utilized Python to collect stock data (stock price, volume, etc.) and generate technical indices.
- Numerically compute copula with Copula-Marginal Algorithm and wrote MATLAB program to detect non-normality of market.
- Studied entropy pooling method in 'Fully Flexible Views: Theory and Practice'. Utilized the method and python to optimize and price portfolio with given views in a non-normality market.

SCF Partners — **Wuhan, China**
Part-time Data Analyst — Jul. 2015-Aug. 2015

- Collected basic information (locations, offered products and services, scope of business, etc.) and financial data of more than 1000 petroleum industry related companies in South East Asia.
- Worked with analysts and petroleum industry experts to forecast the future development of selected companies.

ACADEMIC EXPERIENCE

University of Michigan — **Ann Arbor, U.S.**
Quant Lab — Jan.2017-Apr.2017

- Learnt Benson-Zangari method to improve Monte-Carlo Method. Utilized the improved method to build a model and predict returns and variance of portfolio.
- Wrote a Python program to read history data and estimate the covariance matrix by Benson-Zangari method. Calculated the VaR and Expected Shortfall of the portfolios.
- Collected S&P 500 daily data and conducted the back-test with daily data.

Wuhan University — **Wuhan, China**
Group Course Project — Apr. 2011

- Collected finance-irrelevant data variables such as temperature and output of agriculture products and stock price. Attempted to explore the correlation between them.
- Adopted basic linear regression model and utilized E-views to test how significant the correlation between the selected variables.

Winter Camp for Mathematical Modeling Contest — Jan. 2013

- Completed training designed for *Mathematical Contest in Modeling*, learnt effective mathematics models and expanded theoretical knowledge to practical situation. Wrote the contest paper, 'Water Issue in China'.
- Collected data about water consumption and overall production of various industries. Clarified the relationship between water consumption and production with the assist of GLS and forecasted short term changes in water consumption.
- Utilized Analytic Hierarchy Process and MATLAB program to demonstrate priority of water sources in China.