

Fanyi Zhou

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EDUCATION

University of Michigan

Master of Science in Quantitative Finance and Risk Management

Sep. 2016-Dec. 2017

GPA :3.84/4.0

Courses Highlight: Stochastic Process, Stochastic Differential Equation, Numerical Methods with Financial Application, Financial Mathematics, Machine Learning

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

Awards: Excellent Student Scholarship (2011-2012 & 2012-2013)

Courses Highlight: Real Analysis, Stochastic Process, Dynamic Optimization Advanced Microeconomics, Advance Macroeconomics, Econometrics

WORK EXPERIENCE

SWS Research

Shanghai, China

Financial Engineering Department 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 develop Python program 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.

Course Project

- Develop a Python program to label images with KNN classifier and implemented minHeap to accelerate the process finding nearest neighborhoods.

Wuhan University

Wuhan, China

Group Course Project

- 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.

Computer and Software: Python, R, MATLAB, Latex, Bloomberg