

Qingyu Zhu

Apt 9C, 102 Chun Yeung St, Hong Kong, 999077.
qyzhu@connect.hku.hk
adinazhu.com

EDUCATION **The University of Hong Kong (HKU)** Hong Kong, China
M.S. in Computer Science, GPA: 3.5/4.0 Sep. 2017 - May. 2019 (Expected)

Nankai University (NKU) Tianjin, China
B.E. in Software Engineering, GPA: 3.3/4.0 Sep. 2012 - May. 2016

RESEARCH EXPERIENCE **Data Mining and Visualization Projects** Sep. 2017 - Present
Department of Computer Science, HKU

- Developed an investment recommendation system. The new model forecasts futures market movement direction based on high-frequency financial data and the information extracted from the financial news with NLP methods.
- Built a classifier model that predicts the best mode of solar panel operation based on the weather data of Hong Kong with Weka(supervised learning). Constructed the data with the sliding window method. Improved prediction accuracy by 50%.
- Developed a data visualization website that supports exploring American food culture based on Yelp and government data with Tableau, D3.js and XDAT.
- Visualized the global flight itinerary map based on the dataset that contains 10k+ flight routes between 3k+ airports around the world.

Evaluation and Improvement on the Capital Asset Pricing Model
Quantitative Economics Institute, NKU Feb. 2015 - June. 2017

- Extended the capital price prediction model with a new momentum feature. Used the new model to analyze international software & computer services sectors and discovered the slowing down of this industry's growth.
- Introduced new factors to the price prediction model to describe the variance of error of time series data. The new features helped to capture the volatility of the stock market and reduce the model's information loss by 10%.

Business Intelligence System
College of Software, NKU Dec. 2015 - May. 2016

- Designed and developed a multidimensional data visualization system based on USA supermarket data. The intelligence system provides analysis services through heatmap, interactive histogram and geographic map developed by D3.js.
- In charge of designing and implementing the front-end with HTML5 and JSP. Participated in developing the back-end structure which includes the MySQL database and server based on Spring MVC framework.

Mathematical Contest in Modeling (MCM), USA
Team Leader Feb. 2015

- Managed a team of 3 to build a three-stage model that search a downed plane in the open water and completed an article in English: *Where is the Lost Plane*.
- Used a differential equation to analyze the falling process of the plane. Applied Monte Carlo technique to simulate the behavior of floating wreckage. Adopted gradient distribution to determine the optimal search path.

WORKING EXPERIENCE	Data Analyst (Full-time Employee)	
	Risk Management Dept, Home Credit Consumer Finance	Nov. 2016 - Jun. 2017
	<ul style="list-style-type: none"> Contributed to developing quick-response evaluation modules for the online loan applying system, which can filter out unqualified applications in the front-end. Analyzed the quality of loans based on the personal data and credit record; Improved the risk prediction model by validating and modifying its features. 	
	Java Developer (Intern)	
	Java Development Internship, ChinaSoft International	Nov. 2014 - Jun. 2014
	<ul style="list-style-type: none"> Led a four-member team to develop a social networking site and its Android app that support finding training partners and making exercise plans. In charge of front-end (Web and Android app) design and implementation; Contributed to database design and Spring MVC architecture coding. 	
	Data Analyst (Intern)	
	Business Department, Faw Auto Finance	Oct. 2016 - Nov. 2016
	<ul style="list-style-type: none"> Maintained the core databases and the loan system. Analyzed sales data and organized customer information. 	
TEACHING EXPERIENCE	Teaching Assistant	
	Institute of Statistics and Econometrics, Nankai University	Feb. 2015 - Jun. 2016
	<ul style="list-style-type: none"> Guided students through MatLab, Excel and SPSS projects. Provided suggestions for the mathematical contest in modeling. 	
	Volunteer Teaching Assistant	
	Greenway China, Guilin, China	Jul. 2013 - Sep. 2013
	<ul style="list-style-type: none"> Translated for foreign teachers and collected students English course feedback to foreign teachers. Introduced local culture to foreigners from Britain and Holland. 	
PUBLICATION	<i>Analysis of the Software and Computer Services Sectors with a New Carhart 4-Factor Model.</i>	
	<ul style="list-style-type: none"> Presented at the 23rd Annual Conference of the Multinational Finance Society, June 26-29, 2016, Stockholm, Sweden Published in Journal of Mathematical Finance, 2017, 7. Corresponding Author. 	
	<i>A New Fama-French 5-Factor Model with SSAEPD Errors and EGARCH-type Volatilities.</i>	
	<ul style="list-style-type: none"> Published in Asian Academic Research Journal of Multidisciplinary, 2017, 4(4): 184-203. Corresponding Author. 	
	<i>Value-at-Risk for US Bank Portfolio Based on a New Fama-French 5-Factor Model.</i>	
	<ul style="list-style-type: none"> Under review. Corresponding Author. 	
HONORS & AWARDS	Meritorious Winner, US Mathematical Contest in Modeling (9%)	2015
	Gongneng Scholarship, Nankai University (15%)	2015
	Merit Student, Nankai University (15%)	2016
Frameworks & Tools	Data Visualization(Tableau, D3.js, Gephi, XDAT); Data Mining(Weka, scikit-learn); Web Development(Spring MVC, MySQL); Android Development(Android Studio).	