

Shixu Lu

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Address: 726 Packard Street, Ann Arbor, MI 48104

EDUCATION

University of Michigan

Master of Science in Quantitative Finance and Risk Management

Ann Arbor, MI

Sept. 2017-Expected Dec. 2018

Imperial College London

Bachelor of Science in Mathematics with Statistics for Finance GPA: 3.5/4.0

London, UK

Sept. 2013-Jun. 2016

EXPERIENCE

University of Michigan

Researcher

Ann Arbor, MI

Sept. 2018-present

- Worked in cross functional team for construction of SWOT analysis of Groove.id (a technology start-up) by interviewing with its CEO and testing the demo of its system
- Researched metrics of SaaS companies, utilize proper methodology to generate business model, detailed business plan and detailed financial model for Groove.id
- Assisted the founder in engaging with and pitching to the venture capital funds for multiple rounds

LendUS

Data Analyst Intern

Irvine, CA

Jul. 2018-Aug. 2018

- Utilized Google Analytics and R to visualize and analyze data, built a well-performed model for website traffic to predict future pageview trends
- Worked independently to optimize data collection procedures and generated reports on a weekly basis for C-level, provided specific solutions for executive team to efficiently achieve objective, successfully increased business cooperation by 15%
- Researched real estate market risks, wrote articles and posted them on company website to better conduct clients with specific demand for mortgage

University of Michigan

Research Assistant – Macroscopic Behavior of Equity Market

Ann Arbor, MI

May. 2018-present

- Proposed a macroscopic model of the equity market based on the properties drawn from physics of the fluid dynamics to determine its future evolution
- Investigated reservoir computing in recurrent neural network to develop sensors in Python which can be integrated with an automation system composed of an artificial intelligence algorithm that monitor market measures and send out impulses in case of abnormal activity
- Collected data from several markets and presented the results obtained from fitting and testing and testing the model on a particular trading day

University of Michigan

Team Leader of Valuation Project

Ann Arbor, MI

Jan. 2018-Feb. 2018

- Derived the value of the disk drive business of Seagate Technology using free cash flow method by determining the cost of debt, cost of equity, WACC and long-term growth and making the leverage consistently over the whole process
- Used discounted cash flow approach (DCF) and market multiple approach to price the 2009 IPO of Rosseta Stone and analyzed the advantages and disadvantages of going public
- Researched tax benefit under different leverage strategies (constant debt and constant debt-to-ratio), derived the discounted rate in each cases and valued the levered firm

Haitong Securities Co., LTD

Analyst Assistant Intern of Wealth Management Center

Shanghai, China

Jul. 2016-Sept. 2016

- Researched strategies of quantitative hedge investment including Market Neutral Strategy and Arbitrage Strategy, supervised the operation status of 16 FOF using Matlab under different investment strategies
- Conducted funds management of select private equity companies and assisted clients with different risk appetites in picking up funds
- Analyzed the status of funds, wrote weekly report and presented to team members weekly
- Contacted investors and fund managers to sign contracts as the third party fund trustee

PUBLICATIONS

Lu, S. 2016. Application of Financial Derivatives in Interest Rate Management, *Economic Management* 7(2).

Jul. 2016

QUALIFICATIONS

- Financial Risk Manager (FRM) Level 1
- Chartered Financial Analyst (CFA) Level 1

Nov. 2016

Jul. 2017

SKILLS

- MATLAB, R, Python, Excel, PowerPoint, Latex, Data analysis, Financial modeling, Time series analysis, Option valuation, Portfolio management, Risk analysis, Quantitative finance

