David Zhang

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EDUCATION

University of Michigan — Ann Arbor, MI

Master of Science in Quantitative Fiannce and Risk Management — Sept. 2018 – Dec. 2019

- Courses: Stochastic Analysis for Finance, Applied Statistics, Numerical Methods, Computational Finance, Computer Science

Fudan University — Shanghai, China

Bachelor of Science in Mathematics and Applied Mathematics — Sept. 2014 – June 2018

- GPA: 3.26/4.00
- Courses: Real Analysis, Complex Analysis, Functional Analysis, Linear Algebra, Abstract Algebra, Probability Theory, Stochastic Analysis

PROFESSIONAL EXPERIENCE

Shenwan Hongyuan Securities Research — Shanghai, China

Quantitative Analyst Intern — Sept. 2017 – Mar. 2018

- Consolidated knowledge of multi-factor models and programming implementation; studied methods of machine learning
- Assisted a research on prediction of factors' IC and long-short return based on random forest model; achieved parameter optimization using grid search algorithm
- Conducted tests of reversal factors in different industries and studied their correlation with other economy indicators

Shanghai Stock Exchange — Shanghai, China

Research Assistant Intern — July 2017 – Aug. 2017

- Aided in collection of bond data for use in weekly report on secondary market and crucial events
- Collected investors' account information of certain bonds from 113 securities companies; improved the process with R programming to achieve batch operation
- Independently finished a 10-page report on the presence of money from bank wealth management products in the bond market, and offered suggestion of introducing the money to the securities market

RESEARCH EXPERIENCE

Department of Statistics, Fudan University — Shanghai, China

Research Assistant, Advisor: Professor Zhiguo Xiao — July 2017 – Sept. 2017

Empirical Test of Multi-Factor Model in Chinese Stock Market

- Examined the fundamental three-factor model of Fama French with adjusted data of local market using R as the programming language
- Conducted significance test, verified Mispricing Theory and justified value of Mispricing Factors in Chinese stock market
- Analyzed the applicability of modified four-factor model with mispricing remedy in Chinese stock market

Skills

- Programming Languages: Python, R, Matlab, C, LATEX, Excel
- Languages: English (fluent), Mandarin (native)