Zhuo Chen

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EDUCATION

University of Michigan Ann Arbor, USA
Master of Science in Quantitative Finance & Risk Management Sep 2015 – Dec 2016
Relevant Courses : Numerical Methods, Stochastic Calculus, Computational Finance, Statistical Analysis of Financial Data, Financial Mathematics, Machine Learning(python)

Central University of Finance and Economics Beijing, China
Bachelor of Economics in Financial Engineering Oct 2011 – Jun 2015
- Major GPA: 90/100 Honors Graduation Thesis
- Student Award for Research And Innovation 2013 & 2015
- Relevant Courses: Database Management(SQL), C language & Data Structure, Probability, Mathematical Statistics, Multivariate Statistics, Stochastic Process, Function Analysis, Function of Real Variables, Differential Equations

PROFESSIONAL EXPERIENCE

Ascend Capital, LLD San Francisco, USA
Quantitative Intern, Product team May 2016 – July 2016
- Assisted in constructing investment strategies like pairs trading: searching for possible pairs of stocks with cointegration relationship, using Kalman Filter to adjust hedge ratio dynamically, calculating the spread to choose the best time to go long/short
- Comprehensive data cleaning & processing; conducted back testing

People’s Bank of China (PBC, Central Bank of China) Beijing, China
Full-time Intern Analyst, Macro Economics Team, Research Bureau Oct 2014 – Jan 2015
- Conducted comprehensive research about measuring Chinese commercial banks’ contribution to the systemic risk using Shapley’s asymmetric power index； put the new quantitative method of measuring risk into application by programming in Matlab
- Developed the error correction model (ECM) used for forecasting the China's macroeconomic in 2015; examine the models’ rationality and the application effect of the models for practical economic phenomenon
- Constructed Excel spreadsheets to automatically generate aimed variables regularly based on the renewed fundamental economic data of China Monthly

ShenwanHongyuan Securities Co., Ltd. Beijing, China
Full-time Intern, Corporate Financing & Structured Products Team, Alternative Investments Department Jul 2014 – Aug 2014
- Participated in creating a trust of a well-known real estate company in China worth 500 million RMB
- Assisted in conducting industry researches including real estate, airlines and chemical engineering；
- Contributed to the completion of weekly product report focused on various financial products; made statistics of the issues and earnings of various products with different terms as well as analyzed and predicted the tendency of products’ yields

ShenwanHongyuan Securities Co., Ltd. Beijing, China
Intern Analyst in Asset-Backed Security(ABS) Team May 2015 – Jul 2015
- Helped establish the asset pools to lay the foundation of several ABS projects
- Collected the data and made statistics of the current states of all financial leasing companies, small-credit companies & energy companies in China； provided advice for the manager when selecting the companies for ABS based on the data

RESEARCH EXPERIENCE

Research Assistant for Research Bureau of PBC Oct 2014 – Jan 2015
“ China's Macroeconomic Forecast of 2015”

Research for Research Bureau of PBC Oct 2014 – Jan 2015
“Using Shapley’s asymmetric power index to measure Chinese commercial banks’ contribution to the systemic risk”

AWARDS

Second Prize (60/1800): 2013 Mathematics Contest of Central University of Finance and Economics Jun 2013
Meritorious Winner & Team Leader: 2014 Mathematical Contest in Modeling Feb 2014

OTHERS

Language: Mandarin (Native), English (Fluent)
Programming & Software Skills: C, R, Python, SAS, Matlab; Eviews, SPSS; Microsoft Suites
Interests: Texas Hold’em Poker, Violin, Basketball, Snooker