Zhirui Huang

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Skills

Programming: MATLAB, R, Python, C++, LaTeX
Mathematics: Stochastic Calculus, Computational Methods, Time Series Analysis

Education

Boston University, Questrom School of Business — Boston, MA
M.S. Mathematical Finance & Financial Technology — Expected January 2022

- Coursework: Statistics, Programming (R, Python, C++), Stochastic Methods of Asset Pricing

Beijing Normal University-Hong Kong Baptist University United International College — Zhuhai, China
B.S. Financial Mathematics — June 2020

- Scholarship: Second Class Award in 2018 - 2019 academic year
- Successful Award in Mathematical modeling contest, 2019
- Coursework: Calculus, Linear Algebra, Mathematical Statistics, Ordinary & Partial Differential Equations, Python for Finance, Advanced Probability, C++ Programming Language, Financial Mathematics, Risk Management in Finance

Experience

Morgan Stanley Capital International (MSCI) — Beijing, China
Part-Time Research Assistant for Senior Analyst — June 2019 - July 2019

- Reviewed Value-at-Risk (VaR) by applying linear models and examined risk analysis of portfolios (MATLAB)
- Evaluated price of American Option with MATLAB, and characterized different options in financial market
- Used MATLAB to find the solution of function with Newton-Raphson method

China Guangfa Bank — Guangzhou, China
Intern, Asset Management Department — July 2018 - August 2018

- Utilized Wind to collect relevant financial ratios and analyzed financial performance of over 20 companies
- Searched for negative publicity news on the companies in order to develop market characteristics for developing strategies
- Updated data analysis in MS Excel and created 10 statistical reports

Projects

Beijing Normal University-Hong Kong Baptist University United International College — Zhuhai, China
Contagion Study of Onshore and Offshore RMB FX Markets under the Sino-US Trade War Event with Regime Switching Dynamic Correlation (RSDC) Model — Spring 2020

- Conducted literature review on USD/CNY and USD/CNH exchange rates, and contagion study
- Collected and analyzed data on exchange rates from 2016 to 2020; developed and improved RSDC models in R
- Wrote an essay on contagion study of USD/CNY and USD/CNH exchange rates

The Effects of the US-China Trade War on Volatility Relationships of Stock Markets in Different Countries — Fall 2019

- Develop two VAR models and DCC-GARCH models using CSI 300, Hang Seng, S&P 500 indexes from before and after US-China Trade War (R)
- Explored the US-China Trade War Effects on the volatility relationships between three stock markets

Additional Information

Languages: Cantonese, Mandarin, English
Interests: Piano (played for 16 years), Travelling, Yoga, Running
Leadership Activity: Worked as director in The United Innovation Charity Club, UIC; Contacted teachers to coordinate and organize 3 club activities; Promoted environmental protection knowledge to over 10 tourists