

Ningrui Zhang

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Skills

Programming: MATLAB, R, Python, LaTeX

Mathematics: Computational Methods, Time Series Analysis, Real 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

University of Illinois at Urbana-Champaign

Urbana, IL

B.A. Applied Mathematics and Statistics

May 2018

- Award: James Scholar 2014
- Coursework: Data Analysis, Differential Equations, Statistical Computing, Multivariable Calculus, Probability & Statistics, Partial Differential Equations, Linear Algebra

Experience

Raman Capital Private Investment Management

Shanghai, China

Data Analyst Intern

May 2020 – September 2020

- Improved fund-of-fund algorithm to estimate best combination of stock and bond historical values
- Created a crawler to collect data on indexes including IF300, China bond, Shibor and create a daily report (Excel and Python)
- Drafted and presented reports of company's products to clients and business partners

General Electric China

Shanghai, China

Data Analyst Intern, Global Operations Department

June 2017 - August 2017

- Prepared reports on best suppliers, historical saving and spending, and logistics monthly spending by collecting and cleaning data (Excel and VBA)
- Developed an auto-merge-files function for merging multiple files and cleaning data (Excel and VBA)

Zhongrong International Trust

Beijing, China

Risk Analyst Intern

June 2016 - August 2016

- Developed an analysis model for Chinese call and put market using Black-Scholes model (MATLAB)
- Built crawler to auto-download information on bonds from government website (Python)
- Drafted model for categorizing liability level of potential companies to assist in acquisition decisions

Projects

University of Illinois at Urbana-Champaign

Urbana, IL

Prisoner Dilemma Model

March 2018 - May 2018

- Discussed limitations of multi-agent reinforcement learning as a model of rational behavior and established 4 scenarios
- Created simulation-based framework to quantitatively evaluate effect of environment

Additional Information

Languages: Mandarin (Native), English

Interests: Hiking, Piano (China Music Level 9)