

Zhiqi Fang

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Skills

Programming: Python, LaTeX, C

Mathematics: Stochastic Process, Numerical Analysis, Ordinary Differential Equation

Certification: Bloomberg Market Concepts

Education

Boston University, Questrom School of Business

Boston, MA

M.S. Mathematical Finance & Financial Technology

Expected May 2022

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

University of California, Davis

Davis, CA

B.S. Applied Mathematics; B.S. Managerial Economics [GPA 3.53]

June 2020

- Coursework: Stochastic Process, Differential Equations, Applied Statistics, Optimization, Multivariable Calculus, Ordinary Differential Equations, Linear Algebra, Financial Management of Firm, Capital Markets

Experience

Changjiang Securities Company Limited

Wuhan, Hubei, China

Assistant Researcher Intern

June 2019 - July 2019

- Collected information on six main Financial Conditions Indexes (FCI) and OECD Composite leading indicator, and created report on relevance and importance of these indexes and methodologies
- Extracted stock information from Wind terminal, used rebalancing strategy to calculate returns of portfolio of CSI 300 and CSI 500, and compared with return of same portfolio without rebalancing and improved current investment strategy (Python)
- Collaborated with interns in building portfolio containing 27 secondary industries of CSI index and employed mean-variance analysis to plot Markowitz Efficient Frontier (Python)

Hundsun Technologies Inc.

Hangzhou, Zhejiang, China

Assistant Engineer Intern

June 2018 - July 2018

- Applied passive algorithm trading methods such as TWAP, VWAP and IS to simulate trading and classified three methods based on outcomes, modified current trading strategy
- Recorded daily experimental data, conducted research and arranged group discussions to study how to improve algorithmic trading model to minimize impact cost

Projects

University of California, Davis

Davis, CA

Static Budget Proposal

February 2019 - April 2019

- Led group of six students to build a static budget, calculated level 2/3 variance, proposed suggestions for enhancing profitability and utility of company
- Coordinated to create one flexible budget, developed approaches to increase company's overall utilization of staff and billable hours, and proposed suggestions to increase customer profitability

Additional Information

Languages: Mandarin (Native), English (Fluent)

Interests: badminton, table tennis, hiking