

# Chunlu Zhang

Boston, MA, 02215 | 857-763-9536 | clzhang@bu.edu | <https://www.linkedin.com/in/chunlu-zhang-581903202/>

## SKILLS AND CREDENTIALS

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**Programming:** C++, R, Python, SQL

**Mathematics:** Stochastic Calculus, Computational Methods, Time Series Analysis, Fundamentals of Finance

## EDUCATION

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### M.S. Mathematical Finance & Financial Technology

Expected January 2023

Boston University, Questrom School of Business

Boston

- Coursework: Statistics, Programming (R, Python, C++), Stochastic Calculus

### B.S. Economic Statistics (Data Engineering Honors Class)

June 2021

Tianjin University of Finance and Economics

Tianjin, China

Merit award: University Graduation Thesis (3rd/143), National Market Survey and Analysis Competition (3<sup>rd</sup> in the Tianjin District)

- Coursework: Advanced Algebra, Probability Theory, Mathematical Statistics, Operations Research, Financial Mathematics, Data Mining, Statistical Calculation and Simulation

## EXPERIENCE

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### Actuarial Intern

August 2020 - September 2020

The People's Insurance Company (Group) of China Limited

Beijing, China

- Created a regression pricing model for auto insurance premiums using Python
- Responsible for summarizing morning meeting discussions and prepared notes for distribution to the team

### Data Analytics Intern

January 2019 - March 2019

Huamei Photoelectron Limited Company (Beijing Branch)

Beijing, China

- Collected and analyzed data from company sales and manufacturing departments
- Created charts and graphs using R and Python and summarized results in a PowerPoint presentation

## PROJECTS

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### Data Mining Project

March 2020 - May 2020

Tianjin University of Finance and Economics

Tianjin, China

- Employed general neural and convolutional neural networks to classify MNIST handwritten digit images and optimized the parameters
- Segmented and employed simple classification algorithms to classify news headlines

### Machine Learning Application for Stock Analysis

March 2019 – June 2019

Tianjin University of Finance and Economics

Tianjin, China

- Employed Python to establish LSTM model to process time series prediction  
Calculated daily return, volatility and VaR with varying holding period for several Chinese stocks
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## ADDITIONAL INFORMATION

**Languages:** Mandarin(native), English, conversational Italian

**Interests:** GO chess, swimming, table tennis, photographing