Xingqi Zhong

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SKILLS AND CREDENTIALS

Programming: Python, C/C++, R, SQL, MATLAB, LaTeX

Mathematics: Stochastic Calculus, Probability Theory, Computational Methods, Time Series Analysis

Certifications: Bloomberg Market Concepts

EDUCATION

M.S. Mathematical Finance & Financial Technology Expected January 2023

Boston University, Questrom School of Business Boston, MA

- Coursework: Statistics, Stochastic Methods of Asset Pricing, Portfolio theory, Advanced Derivatives

B.S. Data Science & Big Data Technology June 2021

Renmin University of China Beijing, China

- Merit award: First Class Scholarship for Study Progress; First Prize for the 11th National Mathematics Competition
- Coursework: Mathematical Statistics, Statistical Computing, Time Series Analysis, Machine Learning

EXPERIENCE

Quantitative Research Intern May 2021 - August 2021

Bosera Asset Management Co., Ltd. Shenzhen, China

- Utilized time difference correlation analysis and principal component analysis (PCA) to identify a subset of components that best predict the PMI

Quantitative Research Intern August 2020 - September 2020

Essence Fund Management Co., Ltd. Shenzhen, China

- Developed an industry selection strategy based on past returns and divergence between volume and price; achieved a 16% annualized return and 0.59 Sharpe ratio
- Replaced the momentum factor with a combination of intraday and overnight factors, improving the information ratio by 20%

Data Analytics Intern June 2020 - August 2020

Ping An Bank Co., Ltd. Shenzhen, China

- Wrote SQL scripts to extract critical information from database, such as bank account numbers, device IP address, and browsing history
- Assessed individual client revenue opportunities using a random forest regression model on over 6 million users; evaluated the stability of the model by calculating population stability index (PSI).

PROJECTS

Data Mining and Modeling Project October 2020

- Processed profile and purchase data of over 300,000 customers to construct derivative and statistical features for further selection
- Applied XGBoost and LightGBM methods to build a classifier to predict the possibility for customers purchases of credit products, adjusted parameters with the Hyperopt package, and integrated the models which allowed the ultimate prediction to achieve 0.96 AUC on the test set, ranking 3rd in the competition

ADDITIONAL INFORMATION

Languages: Mandarin, English

Interests: Running, Rowing, Mountain-climbing, Swimming, Volunteer Teaching

Volunteer Activities: Led over 130 volunteers to support Red House Kindergarten in writing, painting, and sports education