XINZI LU

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SKILLS

Programming: Python, R, MATLAB

Mathematics: Computational Methods, Stochastic Calculus, Probability Theory

EDUCATION

Boston university, Questrom School of Business Boston, MA

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

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

Southern University of Science & Technology Shenzhen, China

B.E. Financial Mathematics June 2021

- Coursework: Models and Pricing of Financial Derivatives, Times Series Analysis, Financial Data Analysis and Data Mining, Differential Equations, Financial Risk Management
- Awards: Third Class of Merit Student Scholarship (2019-2020, 2018-2019), Excellent Student Cadre of Finance Department of Student Union (2019), Outstanding Freshman Scholarship (2017)

PROFESSIONAL EXPERIENCE

Risk Analyst Intern Dec. 2020 – Feb. 2021

China Merchants Securities Co., Ltd., Shenzhen, China

- Assessed risks of quantitative hedging strategies and priced financial derivatives including exotic options
- Analyzed the influence of market risk factors (interest rates, FX, equity return, etc) on portfolios and conducted sensitivity analysis by calculating VaR and Duration using Monte Carlo Simulation
- Performed stress tests to quantify possible losses under extreme adverse conditions
- Facilitated the communication between the risk department and business departments and smooth the business process

Wealth Management Center Intern Jun. 2020 – Jul. 2020

China Merchants Securities Co., Ltd., Wuxi, China

- Established a stock trend predicting model by python based on historical data including stock trading price and volume; made investment suggestions for clients based on the predicted results along with daily policy and market news
- Completed client segmentation based on clients' investment preference; provided clients with services according to their needs; successfully increased sales by 3.2%

PROJECTS

Alibaba Cloud Tianchi Big Data Competition (Python), *Group Project, Rank Top1.5%* June 2020

Southern University of Science & Technology Shenzhen, China

- Analyzed and cleaned 1M+ rows of data of coupon usage by Python; investigated factors of coupon usage, including customer preference, coupon types and popularity of products; completed feature extraction and feature filtering
- Built prediction models with Random Forest and XGBoost with parameters optimized by grid search to predict customer coupon usage in 15 days

ADDITIONAL INFORMATION

Language: Fluent in English & Native in Mandarin

Interest: Table tennis