

# Zicheng (Daniel) Huang

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## SKILLS AND CREDENTIALS

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

**Mathematics:** Stochastic Calculus, Optimization, Real Analysis

**Certifications:** Bloomberg Market Concepts

## EDUCATION

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

Expected January 2023

Boston University, Questrom School of Business

Boston, MA

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

### B.S. Mathematics/Economics

June 2021

University of California, Los Angeles

Los Angeles, CA

- Merit award: Undergraduate Dean's Scholarships (2017), Dean's Honors List for Winter 2020, Fall 2020
- Coursework: Differential Equations, Multivariable Calculus, Linear Algebra, Probability & Statistics, Real Analysis, Optimization, Stochastic Calculus, Corporate Finance, Econometrics, Investments, Mathematics of Finance

## EXPERIENCE

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### Risk Analyst Intern

September 2020 - October 2020

Morgan Stanley Capital International

Remote

- Performed options portfolios risk analysis based on VaR model, Monte Carlo Simulation and Black-Scholes model
- Analyzed movement of geometric Brownian motion and simulated stock price paths by exploring fluctuation of stock market under efficient market assumption

### Project Assistant Intern

July 2019 - August 2019

China Merchants Securities Co., Ltd

Beijing, China

- Produced 3 bond prospectuses, 1 roadshow material, and 1 investment report, which were accepted by the department
- Applied Wind and Excel to collect financial status and information disclosure of bond issuing companies
- Conducted on-site due diligence to formulate proposals for financial projects

## PROJECTS

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### Quantitative Transaction Analysis Project, MIT

Summer 2020

- Learned pricing methods of options & futures, including binary tree pricing, Black Scholes pricing
- Constructed analysis on bond and derivatives by using Excel, covering forward and swap contracts, bond hedging, and bond duration

## ADDITIONAL INFORMATION

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**Languages:** Mandarin, Cantonese, English

**Interests:** Ocarina, Chinese Composition, Taekwondo (Black Belt)

**Organization:** Vice President (Finance)-Chinese Students and Scholars Association

May 2018 - June 2019