

Zhaoyan Zhou

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SKILLS AND CREDENTIALS

Programming: Python, SQL, R, Stata, Ms Office

Mathematics: Stochastic Calculus, Regression Analysis, Machine Learning

EDUCATION

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.A. Finance [GPA 3.3] June 2021
Chinese University of Hong Kong, Shenzhen Shenzhen, China

- Mathematics & Statistics Courses: Linear Algebra, Calculus, Probability and Statistics, Regression Analysis, Stochastic Processes, Ordinary Differential Equations, Machine Learning for Business
- Finance & Business Courses: Fixed Income Securities Analysis, Investment Analysis and Portfolio Management, Financial Management, Financial Accounting, Corporate Finance, Basic Macroeconomics

EXPERIENCE

AI Algorithm Engineer Intern June 2021 - September 2021
Ping An Technology Co.,Ltd. Shenzhen, China

- Select data from Mysql and input data into database using pymysql package in Python (Python)
- Add a pre-process module to automatically convert data from Mysql to proper structure using pandas and numpy packages in Python (Python)
- Achieve a model using weighted influence factors in past periods to predict the economic indicator in the future (Python)

Quantitative Research Analyst Intern March 2021 - June 2021
SGD Investment Co.,Ltd. Shenzhen, China

- Use XGBoost and Sklearn packages in Python to train the model with data from call auction, and use Lasso Regression to further select more efficient trading signals (Python)
- Compute the impact of features on response using SHAP in Python, and analysis the main reason of failure prediction of the model in order to improve the strategy (Python)

Quantitative Research Analyst Intern June 2020 - September 2020
Yansheng Asset Management Co.,Ltd. Shenzhen, China

- Achieve alpha factors with traditional data (e.g. price, volume) and alternative data (e.g. news sentiment, recruitment information) using Pandas and Numpy packages in Python (Python)
- Convert daily-level factors to minute-level factors (Python)
- Updated code module of standardization and winsorization in the back test framework (Python)
- Improve the performance of various factors with the purpose of $ic > 0.03$, $ir > 1$ (Python)

ADDITIONAL INFORMATION

Languages: Mandarin, English

Interests: Workout, Photography, Video-making, Feeding my cat