

# Zhirui Huang

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## Skills and Credentials

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**Programming:** R, Python, SQL, SAS, C++, MATLAB,  $\LaTeX$

**Mathematics:** Stochastic Calculus, Computational Methods, Econometrics

**Certifications:** Bloomberg Market Concepts, MOS Excel 2016 Expert Certificate

## Education

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Boston University, Questrom School of Business

Boston, MA

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

Expected January 2022

- Coursework: Statistics, Data Analysis, Machine Learning, Risk Management, Accounting

Beijing Normal University-Hong Kong Baptist University United International College

Zhuhai, China

**B.S. Financial Mathematics**

June 2020

- Awards: COMAP Mathematical modeling contest
- Coursework: Python for Finance, Data Structure, Advanced Applied Econometrics, Differential Equations

## Experience

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RGP

Guangzhou, China

**Data Analyst Intern: MasterCard Consulting Project**

June 2021 - September 2021

- Utilized SAS to analyze customer credit card data, including location, frequency, and amount of spending
- Built K-means model to examine the characteristics of healthy credit card users (Python)

GF Securities

Guangzhou, China

**Intern**

July 2019 - August 2019

- Applied advanced Excel functions to analyze customers financial data and provided statistical analysis used by weekly sales reports for marketing team
- Assisted in preparation of files required to complete client custody agreements

China Guangfa Bank

Guangzhou, China

**Intern, Asset Management Department**

July 2018 - August 2018

- Collected relevant financial data from WIND to analyze the financial performance of 20+ companies
- Created pivot tables and used the VLOOKUP function in Excel to produce reports for use by management

## Projects

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Boston University

Boston, MA

**Optimization of Default Point by Genetic Algorithm and Machine Learning**

Spring 2021

- Compiled financial and trading data for listed companies in China and used Pandas to process the data (Python)
- Employed Python to optimize KMV model default point by Genetic Algorithm

**Company Bankruptcy Prediction (Kaggle Competition)**

March 2021

- Data Processing: Cleaned data by handling unbalanced data and split into training, validation and test sets
- Predicted bankruptcies utilizing K-Nearest Neighbor Algorithm, Support Vector Machines, Logistic Regression, Naive Bayes, and Discriminant Analysis methods (Python)

Beijing Normal University-Hong Kong Baptist University United International College

Zhuhai, China

**The Effects of the US-China Trade War on Volatility Relationships of Stock Markets**

Fall 2019

- Developed VAR and DCC-GARCH models using CSI 300, HSI, and S&P 500 indices from before and after the US-China trade war (R)
- Explored the US-China Trade War Effects on the volatility relationships between three stock markets

## Additional Information

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**Languages:** Cantonese, Mandarin, English

**Interests:** Piano(played for 16 years), Yoga, Running, Volunteering