ZIXU (ROBIN) ZHAI

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EDUCATION

Expected 12/25 **NEW YORK UNIVERSITY** New York, NY
The Courant Institute of Mathematical Sciences
M.S. in Mathematics in Finance

- ***Coursework:*** stochastic calculus, risk & portfolio management, financial computing applications, machine learning algorithms, model evaluation and validation

01/21 - 05/24 **NEW YORK UNIVERSITY** New York, NY
College of Arts and Sciences
B.A. in Mathematics & B.A. in Economics, Minor in Computer Science

- *Coursework:* econometrics, numerical analysis, data structures
- *Honors/Awards:* World Quantitative Challenge, Gold Award; Dean's List

EXPERIENCE

03/24 - Present **UNILOG CAPITAL LLC.** New York, NY
Co-Founder, Quantitative Researcher (Python, Yfinance, Scikit-learn, BeautifulSoup)

- Collaborate with multidisciplinary team to manage $500K diversified portfolio by using statistical analysis and machine learning techniques to achieve 15% return
- Establish relationships with clients, providing insights and recommendations based on quantitative research; ensure all activities comply with regulatory requirements

06/24 - 08/24 **CHINA INTERNATIONAL ECONOMIC CONSULTANTS CO., LTD.** Beijing, China
Innovation and Financial Consulting Intern (Python, Matplotlib)

- Performed quantitative analysis of financial data and market trends to provide insights for National Development and Reform Commission in making national investment decisions
- Developed risk mitigation and growth strategies collaboratively for China Trust Protection Fund, managing over $20B to protect Chinese trust market

06/23 - 08/23 **ICARUS FUND** New York, NY
Quantitative Analyst Intern (Python, Pandas, NumPy)

- Implemented predictive models (e.g., ARIMA) to forecast and analyze stocks; incorporated findings to optimize portfolio with modern portfolio theory, achieving Sharpe ratio of 1.71
- Performed due diligence for space tourism company; orchestrated Q&A information sessions, catalyzing successful investments of $10M

02/23 - 05/23 **HUATAI INTERNATIONAL** (Remote) Hong Kong, China
Remote Quantitative Analyst Intern (Python, MySQL)

- Optimized strategies for multiple stock portfolios using Markowitz and Black-Litterman models; achieved 3.47 Sharpe ratio and 0.11 max drawdown
- Back-tested momentum trading strategies by building Bollinger Bands by extracting historical data in MySQL database with Python's SQLalchemy and Pymysql packages
- Analyzed risk-free value using CAPM; calibrated moving average windows with cross-validation

PROJECT

07/22 - 08/22 **NEW YORK UNIVERSITY** New York, NY
Textual Analysis in Asset Pricing Research and Quantitative Investing

- Implemented LDA model to analyze risk factors from annual reports on SEC Edgar

COMPUTATIONAL SKILLS / OTHER

Programming Languages: Python, Java, C, R, MATLAB, LATEX
Languages: English (Fluent), Mandarin (Native), French (Basic)
Affiliations/Certifications: NYU Chinese Basketball Team Manager, Media Producer (20K followers), NBA Brooklyn Nets Guest Announcer, Sense7 Larp Advisor, 3rd International Chinese Kong Fu Festival Gold Award
Interests: Basketball (Warwick School Team Captain), Piano (Top Amateur Level)