CHEN ZHANG

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EDUCATION

Expected 12/26 **NEW YORK UNIVERSITY** New York, NY
The Courant Institute of Mathematical Sciences
M.S. in Mathematics in Finance

- ***Coursework:*** quantitative portfolio construction and optimization, VaR and expected shortfall, machine learning, singular value decomposition, algorithmic trading, fixed income models

09/21 - 07/24 **UNIVERSITY COLLEGE LONDON** London, England
B.S. in Economics and Statistics

- ***Coursework:*** probability and statistics, calculus, linear algebra, mathematical statistics, Bayesian statistics, ordinary/partial differential equations, Black-Scholes, stochastic processes, asset pricing, the Greeks, regression analysis, econometrics, game theory, financial accounting

EXPERIENCE

12/24 - 02/25 **CAIDA SECURITIES** Tangshan, China
Asset Management Intern

- Analyzed candlestick chart formations and MACD to identify market momentum, developing stock-picking strategies that enhanced client portfolio by 15%
- Conducted equity research on Chinese sports industry during period of sectoral growth; built DCF models to deliver stock pitches about relevant companies

06/24 - 08/24 **BANK OF TANGSHAN** Tangshan, China
Commercial Banking Intern

- Facilitated property appraisals as loan collateral and conducted comprehensive risk assessments, using statistics such as loan-to-value ratios
- Performed financial due diligence to ensure smooth supply chain financing transactions

07/23 - 09/23 **CSC FINANCIAL** Beijing, China
Summer Analyst in Fixed Income Department

- Used Wind financial terminal and proficient Excel skills to compile financial statements of various firms, streamlining data collection process by 20%
- Investigated 50 instances of bond defaults to identify industries prone to economic distress

PROJECTS

UNIVERSITY COLLEGE LONDON London, England
03/24 - 03/24 **Portfolio Risk Estimation Using Copula-Based Model (R)**

- Implemented ARMA-GARCH models in R to assess volatility and autocorrelation in log-returns of portfolio built from various index funds
- Conducted statistical tests, such as Jarque-Bera and Ljung-Box, for distribution analysis; used for-loops to streamline coding process
- Modeled dependency of assets using copulas; selected optimal model via BIC
- Performed Monte Carlo simulation to estimate VaR at 95% and 99% confidence levels; presented results to technical and non-technical audiences

03/23 - 03/23 **Analysing Demand in Fulton Fish Market (Stata)**

- Applied Stata's regression commands to estimate demand elasticity of products in Fulton Fish Market via both OLS and instrumental variable regressions, addressing simultaneity bias
- Used trigonometric functions to model seasonality, comparing method with conventional one with days-of-week dummies through data visualization
- Tested for autocorrelation using AR(1) model and ran regression again with robust standard errors to account for heteroskedasticity and autocorrelation, improving R^2 from 44% to 57%

COMPUTATIONAL SKILLS / OTHER

Programming Languages: Python, R, Stata, SQL
Languages: English (fluent), Mandarin (native)
Interest: Soccer (multiple MVP awards in collegiate league)