

## XUEWEI (KATHY) ZHU

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### EDUCATION

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**NEW YORK UNIVERSITY** New York, NY

**The Courant Institute of Mathematical Sciences**

**M.S. in Mathematics in Finance** (expected - January 2020)

- **Coursework:** Black-Scholes and Greeks, Monte Carlo simulation, OOP in java, mean-variance optimization, equilibrium short-term models (Vasicek, CIR, Hull-White)

**CASE WESTERN RESERVE UNIVERSITY**

Cleveland, OH

**B.S. in Applied Mathematics and B.A. in Economics** (2014 - 2018)

### EXPERIENCE

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**ANCHOR STRATEGIC CAPITAL LLC**

New York, NY

**Portfolio Strategist Intern** (Jun 2019 - Aug 2019)

- Generated and tested signals based on technical indicators and their combos
- Developed and back-tested long only and long short day trading strategies for high ESG stocks to maintain high returns and prevent downside risk

**C-STAR PROPERTIES LLC**

New York, NY

**Data Scientist Intern** (May 2019 - Aug 2019)

- Programed web crawlers to extract 10-year single-family housing information in Atlanta
- Clustered Atlanta into 6 areas and forecasted the sales and rents within each area, conducted market research and underwrote selected new listings

**NOAH HOLDINGS LTD**

ChangZhou, China

**Summer Intern** (Jul 2018 - Aug 2018)

- Collected domestic and international financial and wrote up minutes for the daily webinar
- Summarized about 5 financial news to 150-250 words to submit to manager and have it posted on company WeChat

**CASE WESTERN RESERVE UNIVERSITY**

Cleveland, OH

**Research Assistant** (Mar 2017 - May 2018)

- Generated stratified-worm-burden (SWB) models of schistosomiasis transmission for Kenya SCORE study with Mathematica
- Implemented model calibration to estimate human transmission parameters, simulated dynamic mass drug administration (MDA) responses, and explored efficient control strategies

### PROJECTS

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**Option Pricing (Java)**

- Priced European and Asian Option by Monte Carlo Simulation using antithetic variates, control variates and importance sampling to reduce variance
- Accelerated by GPU parallel computing (OpenCL) and distributed computing (Middleware)

**Risk and Portfolio Management (Excel, R)**

- Estimated VAR by using Variance/Covariance, Historical simulation, and Monte Carlo simulation; Analyzed market portfolios by implementing stress testing and back testing methods
- Simulated the efficient frontier and calculated the maximum Sharpe ratio portfolio

**Hardcoat Acrylic Film Degradation: Data Assembly, Cleaning, EDA and Summarizing (R)**

- Manipulated, cleaned, summarized and visualized massive degradation data on two different substrate films with 5 steps and 6 exposure conditions
- Determined structural equation model (SEM) network models of the degradation pathways

### COMPUTER SKILLS/OTHER

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**Programming Languages:** Java, Python

**Other Software:** Mathematica, Matlab, R, Microsoft, SQL, Stata

**Languages:** Mandarin (native), English (fluent), Japanese (intermediary)