

## SHUFAN ZHANG

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### EDUCATION

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#### NEW YORK UNIVERSITY

New York, NY

#### The Courant Institute of Mathematical Sciences

#### MS in Mathematics in Finance (expected – Dec. 2020)

- **Coursework:** Machine Learning, Brownian Motion, Ito's Lemma, Black-Scholes formula and applications, Monte Carlo Simulation, CAPM, VAR, Time Series, PCA, OOP in Java

#### FUDAN UNIVERSITY

Shanghai, China

#### BS in Mathematics (2015 – 2019)

- **Coursework:** Differential equations, probability, mathematical modeling, mathematical finance, stochastic calculus for finance, international economics, nonlinear programming, C programming

### EXPERIENCE

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#### HANGZHOU HIGGS ASSET MANAGEMENT CO., LTD

Hangzhou, China

#### *Alpha Research Intern* (Jun. 2020 – Aug. 2020)

- Constructed overnight gap factor and momentum factor of stocks in Chinese A-share stock market from 2016 to 2020 using Python
- Divided the stocks into 10 groups in order of factors and calculated returns of each group to investigate factors' performance on long and short position
- Calculated information coefficient and information ratio of the factors

#### FUYUAN INVESTMENT

Shanghai, China

#### *Quantitative Analyst Intern* (Apr. 2019 – Jun. 2019)

- Investigated distribution, expectation, variance and covariance of stock price of 100 companies from February to May in 2019
- Constructed a mean reversion model to forecast future stock price using Python

#### ZHONGTAI SECURITIES

Shanghai, China

#### *Research Analyst Intern* (Oct. 2018 – Jan. 2019)

- Applied linear regression model to estimate impact of Chinese monetary policy adjustments on repo rates using STATA
- Analyzed stock prices on day of each major event of US-China trade war
- Identified top 20 most affected stocks in Chinese financial market by using Python

#### FUDAN UNIVERSITY

Shanghai, China

#### *Research Assistant: The Divestment of Foreign Capital from China* (Mar. 2018 – Sept. 2018)

- Collected financial indicators (marginal profit, factory size, etc.) for more than 2 million Chinese corporations from 1998 to 2013 using STATA
- Performed Complementary log-log regression, Logistic regression and propensity score matching method to investigate impact of financial indicators on divestment in Chinese corporations
- Applied Multinomial logistic regression to investigate impact of indicators on two types of divestment (selling and dissolving)

### PROJECTS

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#### NEW YORK UNIVERSITY

New York, NY

#### *Asset Pricing and Return Forecasting with Machine Learning*

- Constructed a neural network with daily time series and share information of S&P 500 component stocks as its inputs and predicted future prices and returns as its outputs using Python
- Used LSTM (Long-Short Term Memory) to investigate aforementioned numerical predictors and evaluate the impact of historical events on future outputs

### COMPUTER SKILLS/OTHER

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**Programming Languages:** Java, Python, C++, STATA

**Other Software:** Microsoft Office, LaTeX, MATLAB, Wind

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