

SHUFAN ZHANG

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EDUCATION

NEW YORK UNIVERSITY

New York, NY

The Courant Institute of Mathematical Sciences

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

- **Coursework:** Black-Scholes formula and applications, CAPM, dynamic asset pricing models, stochastic differential equations, object-oriented programming in Java
- **Future Coursework:** Machine learning in quantitative finance, fixed income derivatives, portfolio construction and optimization, trading strategies

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
- **Honors:** Honors Student in Mathematics in National Top Talent Undergraduate Training Program

EXPERIENCE

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 repurchase 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
- Deleted erroneous data and generated time series by 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

FUDAN UNIVERSITY

Shanghai, China

The Distribution of World Languages in Future

- Used Python to construct discrete time model to investigate determinants of language distribution, then used results to forecast the prevailing languages in different countries
- Tested sensitivity of GDP and population by separately changing the value of each parameter

Pricing Photographing Tasks

- Investigated impact of distance between tasks and members on tasks' price
- Obtained optimal prices by linear regression model using MATLAB

COMPUTER SKILLS/OTHER

Programming Languages: Java, Python, C++, Stata

Other Software: Microsoft Office, LaTeX, MATLAB, Wind

Languages: Mandarin (native), English (fluent)