

## SIYUAN ZOU

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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 – December 2020)

- **Coursework:** Black-Scholes formula and applications, interest rate derivatives and one-factor models, Brownian Motion, portfolio management models, Object Oriented Programming
- **Future Coursework:** Continuous time finance, time series analysis, statistical arbitrage

#### STONY BROOK UNIVERSITY

Stony Brook, NY

#### BS in Applied Math and Statistics, and Mathematics (2015 – 2018)

- **Coursework:** Linear algebra, linear regression, linear programming, probability distributions
- **Honors/Awards:** Dean's List all semesters, Summa Cum Laude

### EXPERIENCE

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#### BANK OF CHINA NEW YORK BRANCH

New York, NY

#### Financial Institutions Department Intern (February 2019 – June 2019)

- Investigated corporate clients' financial statements and wrote Credit Recommendation Reports for credit facility management
- Applied risk rating model to complete risk assessments including Risk & Control Self-Assessment, Enterprise Risk Management, Key Risk Indicator, and other assessments
- Conducted quality control to ensure that KYC processes follow procedures
- Extracted data from internal database to check transaction activities by VBA for examining the suspicious accounts

#### Financial Institutions Department Summer Intern (May 2018 – August 2018)

- Monitored department's financial planning and analysis; performed reconciliation to ensure accuracy, compared historical data against budgets, and made improvements going forward
- Arranged or monitored internal and external training for different business functions
- Assigned and coordinated special projects and other duties such as overall administrative activities for department

#### STONY BROOK UNIVERSITY

Stony Brook, NY

#### Teaching Assistant (August 2016 – December 2016)

- Coached and tutored undergraduate students in Differential Equations course
- Assisted students to understand concepts better and build up strong foundation
- Evaluated students by scoring tests and examinations
- Communicated results to students and reported any issues to professor
- Acted as liaison between professor and students; coordinated to resolve any problems

### PROJECTS

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#### STONY BROOK UNIVERSITY

Stony Brook, NY

#### Data Analysis: find a fitted linear model – R project

- Cleaned and wrangled data to build and feed into linear regression model
- Generated linear model by least-square fitting and Box-Cox transformation
- Utilized ANOVA table, correlations, and plots to check precision between each variable

### COMPUTER SKILLS/OTHER

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**Programming Languages:** Python, R, SAS, Java

**Certificates:** Data Analysis with Python by IBM on Coursera (2018), Know Your Customer Due Diligence on ACAMS (2019)

**Languages:** Mandarin (fluent), Cantonese (fluent)