

SIYUAN ZOU

(631) 2152132 ■ siyuan.zou@nyu.edu ■ linkedin.com/in/siyuan-zou

EDUCATION

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, option theory, risk analysis and models, stochastic processes, Object Oriented Programming
- **Future Coursework:** active portfolio management, market microstructure, Interest Rate and FX Models, time series analysis

STONY BROOK UNIVERSITY

Stony Brook, NY

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

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

EXPERIENCE

BANK OF CHINA NEW YORK BRANCH

New York, NY

Financial Institutions Department Intern (February 2019 – June 2019)

- Monitored and improved the ARIMA model for cash flow time series forecasting
- 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
- Extracted data from internal database to check transaction activities for examining the suspicious accounts by Excel

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
- Conducted quality assurance to ensure that KYC processes follow procedures

PROJECTS

Stock price analysis – Python project

- Access banks' stock data from yahoo finance, and concatenate the bank data frames by Pandas
- Conduct EDA and basic financial analysis by calculating the return of close stock price
- Use visualization to find the simple/exponential moving averages by rolling method and plot the Clustermap to analyze the financial patterns

Stock Market Prediction with LSTM – Python project

- Conduct data cleaning on data derived from S&P500 by plotting scatterplot to find outliers
- Apply linear regression model with cross-validation for future price prediction
- Utilize Long Short-Term Memory (LSTM) on historical data to predict stock price; compare the accuracy of two models by comparing their R-square and MSE

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

Programming languages: Python, R, SAS, SQL, Java

Certificates: Data Analysis with Python by IBM on Coursera (2018)

Languages: Mandarin (fluent), Cantonese (fluent)