ZHIHAO XIE

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EDUCATION

NEW YORK UNIVERSITY New York, NY

M.S in Mathematics in Finance at Courant Institute (expected December 2020)

- ***Current Coursework:*** Risk and portfolio management, stochastic calculus, OOP in Java

University of California, San Diego (GPA: 3.83/4.0) La Jolla, CA

B.S. in Mathematics(Applied) & B.A. in Economics (2015-2019)

EXPERIENCE

Shenzhen Yuanzhi Fuhai Investment Management Corp. Shenzhen, China

China Merger & Acquisition Fund - Government Capital Operation platform

Summer Analyst (2018.07 – 2018.09)

- Analyzed annual financial reports provided by private target companies, with focus on their growth, industry competitors and market shares; assisted department manager with investment reports of two SZSE-listed companies buy-back deals, and monitored companies' financial performance
- Drafted letters of investment intent and confidential agreements, prepared IPO related documents for companies that are now listed in Sci-tech innovation board, summarized weekly status reporting for each in-progress opportunity, and assisted in due diligence efforts

China Construction Bank CCB Shenzhen, China

Summer Intern (2017.07 – 2017.09)

- Sorted, inputted and checked hundreds mortgage loans data in Excel, then evaluating credit rating of customers using internal system
- Collected loan documents from different projects, supported manager in housing mortgage projects; designed available loan package for customers based on their backgrounds

PROJECTS

University of California, San Diego La Jolla, CA

Markov Language Model – Machine Learning (Java)

- Trained a text/speech predictor using the idea of Markov decision process and hashmap in Java
- Tokenized input text and fitted them into the prediction map using Java

Causal effect between crime rates and gun control law (Stata)

- Parsed criminal data from different states into different crime categories, sorted them into panel data based on timeline and locations
- Ran OLS regression on different categories, added potential omitted variables to improve accuracy of estimators, picked appropriate instrumental variables
- Ran panel data regression, added state-fixed or time-fixed effects using dummy variables, checked statistical significance

Statistical analysis on stock prices and factors dataset (R)

- Implemented Hoeffding test and Spearman test to check the independence of stock prices
- Implemented multiple testing using Holm procedure and Bnejamini-Yekutieli procedure to compare the P/E ratios of companies from the same industry at a certain period
- Fitted a polynomial regression model on stock prices and factors and chose the optimal degree parameters based on the improvement of R-squared

COMPUTER SKILLS/OTHER

Programming Languages: Java, R, Python, Stata, Matlab, Microsoft Word, Excel, PowerPoint

Languages: Chinese (Native), English (Fluent)