

## ZIANG ZENG

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### EDUCATION

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#### NEW YORK UNIVERSITY

New York, NY

#### The Courant Institute of Mathematical Sciences

#### M.S. in Mathematics in Finance (expected Dec 2021)

- **Coursework:** Risk Management, Risk-neutral Valuation, Black-Scholes, Correlation Analysis

#### UNIVERSITY OF WATERLOO

Waterloo, Canada

#### BMath in Financial Analysis and Risk Management with Distinction (2015-2020)

#### Minor in Computer Science

- **Coursework:** Ito's Lemma, Brownian Motion, Monte Carlo Simulation, Markov Chain, CAPM
- **Award:** University of Waterloo President's Scholarship of Distinction

### EXPERIENCE

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#### JPMORGAN CHASE&CO.

New York, NY

#### *Quantitative Analytics* (Jun 2021 – Present)

- Developed CCAR validation benchmark for Fixed Income Financing business
- Added functionality to a data and analytics platform that delivers Python-based analytics through Excel interface
- Deeply understood the repo market and the intricacies of its behavior

#### CITIGROUP GLOBAL MARKETS INC.

New York, NY

#### *Software Development Analyst* (May 2019 – Aug 2019)

- Developed machine learning models with XGBoost and PySpark to enhance the understanding of business performance in equity, swap, and foreign exchange markets
- Integrated fund management models into financial market decision-making systems & processes
- Cooperated with data engineers to improve the big data processing platform

#### SUN LIFE FINANCIAL

Waterloo, Canada

#### *Data Science Analyst* (Sep 2018 – Dec 2018)

- Built models for fund mapping using supervised machine learning skills including lasso, ridge, and long short-term memory to reduce basis risk of fund hedging
- Maintained and automated daily hedging process in asset and liability management department
- Conducted regime switching research in R for over 100 funds with hidden Markov model

#### EQUITABLE LIFE OF CANADA

Waterloo, Canada

#### *Investment Developer* (Jan 2018 – Apr 2018)

- Built models of yield curves to predict bond yield changes
- Contributed to existing automation infrastructure by adding yield curve visualization, portfolio customization, and data tabulation for general investment needs
- Expanded data warehouse with new feeds and reporting enhancements for public and private equities in SQL

### PROJECTS

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#### UNIVERSITY OF WATERLOO

Waterloo, Canada

#### *Graphical Representation of Protein Sequences* (May 2018 – Aug 2018)

- Utilized Python to simulate protein territory structure in a turtle graphic like approach
- Applied machine learning tools to map 20 common amino acids to faces of icosahedron

#### *The Game of Quadris* (Oct 2017 – Dec 2017)

- Led a team to produce a video game Tetris in C++ supporting text and graphical display

### COMPUTATIONAL SKILLS/OTHER

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**Programming Languages:** Python, SQL, Java, R, HTML

**Other Software:** Microsoft Office (Excel VBA), MATLAB, Jupyter Notebook