

ZECHENG XI

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EDUCATION

NEW YORK UNIVERSITY

New York, NY

The Courant Institute of Mathematical Sciences

M.S. in Mathematics in Finance (expected December 2022)

- *Coursework: software development for financial applications, risk and portfolio management, financial industry insights under quantitative view and data driven modeling methods.*

ZHEJIANG UNIVERSITY

Hangzhou, China

B.S. in Mathematics and Applied Mathematics & B.S. in Finance (September 2017-June 2021)

- *Coursework: mathematics including mathematical analysis, linear algebra, mathematical statistics, stochastic processes and ODEs; finance including fixed income securities, financial mathematics, algorithm trading, actuarial and risk theories, regressions and time series analysis*
- *Awards: 2020 Second Class Scholarship, 2018 and 2019 Third Class Scholarship*

EXPERIENCE

ZHONGHAI FUND MANAGEMENT

Shanghai, China

Investment Research Intern (2020)

- Conducted analysis in the aspects of the quarterly macro data from Wind
- Created preliminary expectation of the market trend based on the quarter-on-quarter and year-on-year data as well as the combination of market sentiment, international situation and domestic policies
- Analyzed China's city investment bonds with the use of research reports and macro data and then reached a conclusion

PROJECTS

ZHEJIANG UNIVERSITY

Hangzhou, China

Partial Quantile Regression Method

- Reviewed methods for panel data analysis and applications of quantile regression
- Combined partial least square method and quantile regression method and established a new method called PQR which can obtain unbiased estimation of parameters without the assumption of normality and provide a new method for panel data analysis
- Used QPR to analyze the prediction power of macro data on US bond structures under different periods of economic circle

Research on Investors' Risk Attitudes in Mainland China's Stock Index Options Market

- Gathered and cleaned China SSE 50ETF option data from May 2016 to May 2019
- Introduced maximum likelihood method to estimate implied risk aversion
- Applied local polynomial regression method and Monte-Carlo method to calculate the distribution of risk neutral probability
- Investigated the time series properties of risk aversion results and found that investors' risk aversion level is a simultaneous index in market crisis and a lagged index in bull market.

COMPUTATIONAL SKILLS/OTHER

Programming Languages: OOP in C++, Python, MATLAB

Languages: Chinese (native), English (proficient)