

## ZHE ZHAO

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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 2022)

- **Expected Coursework:** derivative pricing, Black-Scholes, Monte Carlo, stochastic processes, OOP in Java, risk evaluation, factor model, risk and portfolio management, scientific computing in finance, machine learning, fixed income derivatives

#### UNIVERSITY OF CALIFORNIA, IRVINE

Irvine, CA

#### BA in Applied & Computational Mathematics; Minor in Statistics (Jun 2021)

- **Coursework:** linear algebra, numerical analysis, statistical modeling, logistics regression, Ito's Lemma, derivatives pricing, probability, calculus, differential equations, options & futures
- **Honors:** Dean's Honor List, GPA in the top 4% of the math department

### EXPERIENCE

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#### EVERBRIGHT SECURITIES

Shanghai, China

#### Investment Banking Summer Analyst Intern, Investment Banking Division (Apr 2021 – Jun 2021)

- Assisted in drafting the IPO prospectus and the due diligence process for a landscape company; reviewed financial statements and conducted cut-off tests to verify the compliance of internal controls of the company
- Organized the external confirmations from banks, suppliers, and customers; summarized the main data into control sheets
- Applied python to extract the digital information in over 300 redemption and sell-back clauses of exchangeable bonds

#### FULLGOAL FUND (Mutual fund with AUM of \$111 billion)

Shanghai, China

#### Quant Research Intern (Sep 2019)

- Used Pandas & Numpy to clean and cluster dataset for over 500 equities in China A-share stocks; backtested multi-factor models on returns, volatility, max drawdown, and Sharpe ratio
- Participated in sell-sides companies' roadshows and communicated with quantitative researchers, understanding the latest multifactor models and strategies to seek Alpha

#### SENSETIME (AI tech company)

Shanghai, China

#### Equity Research Intern (Aug 2019 – Sep 2019)

- Researched market capacity, market growth rate, and financial statements of China and global Unmanned Aerial Vehicle AI inspection market and the railway intelligent maintenance market
- Constructed DCF modeling for Guizhou Moutai Co., Yunnan Baiyao Group Co., and Gree Electric Appliances Co.
- Participated in WAIC 2019 conference; understood the future market prospect of the Chinese AI market, including potential suppliers, customers, and competitors

### PROJECT

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#### UNIVERSITY OF CALIFORNIA, IRVINE

Irvine, CA

#### The Bayesian hierarchical model for prediction of soccer results (Aug 2020 – Sep 2020)

- Used JAGS and R coding to apply models from paper to 2013-14 Premier League data collected online by making use of the Rvest package
- Cleaned data frame; simulated 20 Premier League soccer teams' attack and defence parameters; visualized them as boxplot graphs

### COMPUTATIONAL SKILLS/OTHER

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**Programming Languages:** MATLAB, Python, R, Mathematica, LaTeX, Adobe Premiere

**Languages:** Mandarin (native), English (proficient)