

# Ziyu Zheng

Email: zzyby@umich.edu

## EDUCATION

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### University of Michigan

*Master of Science in Quantitative Finance and Risk Management*

Ann Arbor, MI

Aug 2021-Dec 2022

### China Economics and Management Academy, Central University of Finance and Economics

*Bachelor of Economics Major in Mathematical Economy and Finance*

Beijing, China

Sep 2017-Jun 2021

- GPA (4.0 WES): 3.76      GPA (100 scale): 87.58

### University of California at Berkeley

Exchange Study

Berkeley, CA

Jan 2020-May 2020

- **Courses:** Data structure (CS61B), Numerical Analysis, and Modern statistical Prediction and Machine learning.
- GPA (4.0 Scale): 3.766 overall

### Scholarships & Awards:

- Second prize, China Undergraduate Mathematical Contest in Modeling Dec 2018
- Comprehensive Development Scholarship (Top 5/61), Central Univ. of Finance and Economics Jun 2018

## WORK EXPERIENCE

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### SINOSAFE ASSET, Beijing, China

Nov 2020-Jan 2021

Intern, Technology and Information Department

- Used SQL language and the task management system to maintain information and missions for the company.
- Learned quantitative finance concepts such as multiple factors model and basic python usage in this area from assigned mentor.

### CHINA SECURITIES, Beijing, China

Mar 2021-May 2021

Intern, Financial Department

- Gathering, concluding and presenting information from companies that are seeking investment
- Helped the department determine appropriate investments to recommend to customers.

## ACADEMIC EXPERIENCE

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### GitHub Version Control Tools Design

Apr 2020-May 2020

- Designed a version control system for GitHub that supports functions such as commit, add, push, merge, and checkout and enhanced the "branch" function.
- Computed SHA-1 (Secure Hash Function 1) code to compare two files. Constructed a tree-like data structure and performed recursive iteration for the building process.

### LOA AI Game Design in Java

Mar 2020-May 2020

- Designed an AI-based chess game in Java using game tree data structure and alpha-beta pruning search algorithm, and created a score system for players. Built a multiple-step AI algorithm to find the local optimal choice and achieve global optimization with more look-ahead steps.

### Research on Intergenerational Mobility

Sep 2019-Dec 2019

- Built OLS, Fix Effects, and Principal Component Regression models to study the relationship between parents' income and their next generation's income based on the CFPS data set.
- Concluded intergenerational income elasticities (IGE) has a tendency of increasing due to the high price of houses, and the next generation's income are highly related to parents' income.

## EXTRACURRICULAR ACTIVITIES

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### Rock Music Club, Central University of Finance and Economics

Sep 2018-Jun 2019

President

- Responsible for developing and maintaining corporate partnerships to support Club events.

### Club Association, Central University of Finance and Economics

Sep 2017-Sep 2018

Leader

- Responsible for coordinating more 15 clubs in the university to organize school-wide events, and provided support to help clubs accomplish their activities and acted as the point of contact between clubs and the school officer.

## ADDITIONAL

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- Proficient in C++, Java, R, MATLAB, Stata, and Latex