Zhenguang He

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EDUCATION

University of Michigan Ann Arbor, MI
M.S. in Quantitative Finance and Risk Management May. 2025

University of Washington Seattle, WA
B.A. in Mathematics with minor in Applied Mathematics Jun. 2023

INTERNSHIP

Guotai Junan Securities Shanghai, China
Investment Banking Division (TMT Group), Manager Assistant Intern Jul. – Sep. 2021

- Participated in the pre-IPO preparations for companies on the Science and Technology Innovation Board (STAR Market). Engaged deeply in the preparation of a semiconductor company's IPO, collaborated with law firms and accounting firms to audit the company's financial status.
- Collected and analyzed listing requirements, equity characteristics, and potential risks for domestic semiconductor companies on the STAR Market, understanding market structures and evaluating competitive advantages of the market leaders and intending listed companies.
- Assisted the investment banking division with daily tasks: Aided the project manager with the internal bond upload process, participated in gathering materials for external roadshows and creating presentations. Received positive feedback from the project team's leadership during the internship.

Roland Berger Consulting Remote, China
Strategic Consulting Division, Consulting Intern Jun. – Sep. 2022

- Researched the aviation transport potential in Belt and Road countries, gathered reports from the International Civil Aviation Organization for 2017-2019, used Excel to analyze market growth and profitability, identifying the top 10 countries with the highest aviation potential, providing valuable reference materials for the project.
- Analyzed 10 investment cases where leading real estate companies like Evergrande and China Fortune Land Development made equity investments in tech firms. Organized information about acquisition motives, implementation methods, features of the acquired companies, and post-acquisition effects. The analysis results supported the feasibility and market share trajectory of the project.

PROJECTS

Optimal Sector Trading Strategies Under Changing Stock Market Volatility Regimes Jun. – Aug. 2020
Team Member | Supervisor: Quantitative Researcher at Citadel

- Analyzed the performance of S&P500, Nasdaq, Gold and VIX under the 2007-2009 Bear Market, the 2009-2020 Bull Market and the 2020 Covid19 Crisis in Python.
- Performed Correlation analysis and found the beta of Gold and VIX under each economic regime and concluded that VIX is the optimal hedge for equity risk.
- Created a quantitative strategy which dynamically allocates to SPY and VXX to capitalize from the consistent negative correlation achieving a Sharpe Ratio of 1.6.
- Created Risk-On and Risk-Off portfolios consisting of sectors such as Technology, Consumer Discretionary, Utilities, Consumer Staples
- Visualized the analytic results above and presented in a clean and detailed report, showing our portfolios have lower risk.

SKILLS

Softwares: Excel, Powerpoint, Words, Photoshop, Premiere Pro
Programming: Python, MATLAB, R
Languages: Chinese (native), English (fluent)