Aixi Zhang

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EDUCATION

University of Michigan, Ann Arbor Ann Arbor, MI
M.S in Quantitative Finance & Risk Management Sep. 2016- Dec. 2017

- Course Highlights: Discrete State Stochastic Processes, Stochastic Analysis for Finance, Statistical Analysis of Financial Data, Applied Statistics, Machine Learning, Computational Finance, Data Mining, Numerical Analysis with Financial Applications, Fixed Income, Financial Derivatives in Corporate Finance: Managing Risk and Creating Value

Wuhan University, Economics and Management School Wuhan, China
B.S in Finance Sep. 2012- Jun. 2016

- Honors: 2013-2014: Third Prize Scholarship (rank 9/61) ; 2014-2015: Second Prize Scholarship (rank 5/53);
  2016: Outstanding Graduate（TOP 10%）
- Course Highlights: Financial Engineering, Ordinary Differential Equation, Data Analysis Statistical Methods (based on SAS), Time Series Analysis, Topology, Database Technology and Application, Stochastic Calculus for Finance

WORK EXPERIENCE

Morgan Stanley Huaxin Fund Management Company Shenzhen, China
Financial Risk Management Analyst May 2017-Aug.2017

- Constructed a VBA based system to conduct daily stress testing automatically of private funds for fund managers.
- Built an Excel based software for cross-platform computational analysis (e.g. lot winning rate for new stocks) required by Research Department using VBA, R, SQL Server, etc.
- Applied Brinson sector-based attribution model to evaluate monthly performances of funds and fund managers for investors.
- Developed a performance appraisal of quantitative funds via Fama-French three factors modeling.

University of Michigan, Ann Arbor, Ross School of Business Ann Arbor, MI
Research Assistant Mar. 2017-May 2017

- Participated in a research project about Euro dollar futures pricing.
- Summarized key points in related research publications from esteemed academic resources (e.g. Mathematical Finance).

Statistics Bureau of Henan Province Zhengzhou, China
Assistant Analyst Jul. 2015- Sep. 2015

- Used cluster analysis and principal component analysis to determine 10 main macroeconomic indicators.
- Studied random effects model and random forest model to find the quantitative relation between GDP growth and macroeconomic indicators.
- Identified the incongruous statistical indicators with regional GDP growth through variable sensitivity analysis.
- Participated in various seminars on coordination relations between regional GDP growth and relevant statistical indicators.

RESEARCH EXPERIENCE

Backtesting Expected Shortfall Project Ann Arbor, MI
Postgraduate student researcher Jan.2017-now

- An on-going project aims to implement an alternative solution addressing shortcomings of VaR in risk management.
- Python and C++ will be used as prototyping language

China Gazetteer Project organized by Harvard University Wuhan, China
Group Leader Mar. 2015- May 2015

- Conducted a research project to utilize Logit discrete choice model with multivariate regression to estimate the effects of various factors (collected from county annals) on the agricultural production trends in Heilongjiang Province.

OTHER

- Computing skills: R, Python, MATLAB, SAS, VBA, SQL Server, etc.
- BMC Certificate
- Coursera Course Certificate: Python Data Structure, Using python to access web data.