

XIAOCHEN ZHANG

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SUMMARY AND OBJECTIVE

With a strong foundation in finance, statistics and relative programming I want to obtain an internship where I can utilize my quantitative and analytic skills and add value to a financial organization.

EDUCATION

Rutgers University, New Brunswick, NJ, USA

Master of Science, Financial Statistics & Risk Management, GPA 3.88

2015 – 2016

University of International Business & Economics, BJ, China

Bachelor, Economics and Finance with Honors

2014

PROFESSIONAL EXPERIENCE

CITIC Securities Co., Ltd, Shandong, China

Financial Planning Internship

2014

- Worked with hedge funds to identify opportunities for their operations in China and for CITIC to provide them with prime brokerage and risk management services
 - Restructured clients' investment portfolios using both fundamental and technical analysis
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RESEARCH PROJECTS

"High frequency trading and its impact on market quality"

2015

- Developed a presentation describing the activities and trading strategies of high frequency traders, their profitability and their impact on market quality based on an analysis of paper on high frequency authored by Jonathan A. Brogaard

An Analysis of Internal & External Spillover Effects of the Asia, Europe and USA Stock Markets

2014

- Designed and estimated a 3-dimensional BEKK model for the conditional variance-covariance matrix of three indices representing these markets
- Analyzed the spillover effects of mean-to-mean returns and volatility-to-mean conditional variance among these three stock markets

Effect of Economic Indicators on Chinese Stock Market Indices

2013

- Used principal component analysis (PCA) model and factor analysis methods to reduce 9 economic variables to 2 major contributing factors
- Conducted a Johanson Cointegration test and created a Vector Error Correction Model (VECM) to predict the trend of two major Chinese stock market indices

Comparison of Volatility and Portfolio Optimization Models

2012

- Constructed and estimated GARCH, E-GARCH, T-GARCH, and GJR-GARCH models to predict volatility and compare their out-of-sample predictive performance
 - Developed two portfolios by selecting their respective stocks using weights determined by traditional Markowitz mean-variance estimation and mean-variance estimation under the Black-Litterman's framework, respectively, to discover which method resulted in superior out-of-sample performance
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TECHNICAL AND OTHER SKILLS

Core Domain Expertise: Statistics and Data Analysis, Programming, Finance, Economics

Computing and Programming: JAVA, Python, R, SQL, C++, MATLAB

Communication: English and Chinese

Workplace and Teaming: Flexible, collaborative, inquisitive and diligent in completing tasks accurately and within timelines

HONORS AND ACTIVITIES

CFA Level II Candidate

2015

Player on university soccer championship team

2014