

QI (GILBERT) ZHOU

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SUMMARY AND OBJECTIVE

I am an eager learner with strong problem solving and quantitative analysis skills that are complemented by good interpersonal and teaming skills. I am looking for internship where I can enhance my analytical ability and workplace skills.

TECHNICAL AND OTHER SKILLS

Computing and Programming: R, SAS, SQL, Java, JavaScript, Latex, Microsoft Office Suite, Bloomberg Terminal

Communication: Proficient in English, Native speaker of Mandarin

EDUCATION

Rutgers University, New Brunswick, NJ, USA

Master of Science, Financial Statistics & Risk Management 2015 – 2016

University of Washington, Seattle, WA, USA

Bachelor of Science, Major: Statistics, Minor: Mathematics 2011 – 2015

PROFESSIONAL EXPERIENCE

Data Analyst Intern, Coastal Observation and Seabird Survey Team, University of Washington 2013-2014

- Provided the scientific basis for the related published paper and decision making by the Department of Fish and Wildlife by analyzing over 10,000 bird observations; creating data visualizations with R and pivot tables in Excel
- Initiated a marine mammal monitoring project by filtering over 1000 survey comments; mapping data to regional indicators and presenting the findings to supervisors for approval
- Identified a spike in death rates among the Common Murres and managed daily inputs to the dataset

RESEARCH PROJECTS

Portfolio Optimization Implementing Ledoit-Wolf Shrinkage, Rutgers University 2015

- Using R, implemented methods proposed by Ledoit-Wolf to improve portfolio optimization
- Using the Information Ratio, compared the performance of the portfolio estimated using Ledoit-Wolf Shrinkage estimation with the performance of a portfolio estimated using the classical mean variance estimation
- As measured using the information ratio, the portfolio estimated using shrinkage outperformed the portfolio using classical sample mean and covariance estimation

Making Money in the Earnings Announcement Season, Rutgers University 2015

- Established a regression model to estimate the impact of the timing of the earnings announcement on the overnight return following the earnings announcement for financial stocks in the S&P 500 for the period of 2007 to 2014
- Used the results of the model to develop a long-short portfolio trading strategy which was back-tested on a “hold-out” period from 2010 to 2014
- Resulted in the portfolio performance with a Sharpe ratio of 2.6 and a win rate over 50%

Improved CPU Performance Model, University of Washington 2014

- Analyzed Ein-Dor and Feldmessor’s model of CPU performance to identify opportunities to enhance the model
- Generated and tested different models using multiple regression variable selection techniques using R
- Developed a final model with better R-square, P-values and smaller average deviations than the original model

Effective Predictors for Local Health Districts (LHD), University of Washington 2013

- Used bootstrap techniques to increase the reliability of the sample inferences, Explored relationships Between six covariates and total expenditures via best-fit modeling with R
- Identified the best predictors of LHD expenditures and reported the results which contributed to a research paper

HONORS AND ACTIVITIES

Bloomberg Market Concepts Certificate 2015

Vice President, Lambda Phi Epsilon International Fraternity, University of Washington 2012-2015

- Oversaw academic performance and provided academic resources for 36 members
- Registered more than 200 bone marrow donors over the course of 3 years to combat leukemia
- Coordinated 15 volunteers to fundraise over \$500 for the American Cancer Society’s Relay for Life

Co-founder, Soiree Student Association, University of Washington 2012-2015

- Designed and coordinated social events for over 50 members to strengthen inter-member ties
- Established founding principles for the organization and improved team collaboration
- Implemented personalized recruitment strategies to yield a 300% membership increases in two year