Zeyu Zhang

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Education

Sep. 2016 - Present
Graduate Study

Master of Science in Quantitative Finance and Risk Management
University of Michigan, Ann Arbor
Overall GPA: 3.97/4.0 ; **Major GPA:** 3.97/4.0
Course Highlights: Stochastic Differential Equations, Continuous Time Finance, Computational Finance, Statistical Methods In Finance, Fixed Income, Corporation finance

Sep. 2012 - Jun. 2016
Undergraduate Study

Bachelor of Science in Mathematics and Applied Mathematics
University of Science and Technology of China(**U.S.T.C**)
Major GPA: 3.86 or 89.63/100
Course Highlights: Advanced Probability(Graduate Course), Applied Stochastic Process, Time Series Analysis.

Honors and Awards

2012	Excellent Freshman Scholarships (perfect score in entrance exam)
2013,2014,2015	Outstanding Student Scholarships (high GPA rank)

PROJECTS

METHODS IN CLASSIFICATION AND CLUSTERING *Dec. 2015 - Jan. 2016*

- Studied and applied Bayes method to do classification and similarity coefficients methods to perform cluster analysis
- Used R to process data and determine the result of the classification and clustering

MENTER CARLO METHOD IN BLACK-SCHOLES MODEL *Sep. 2016 - Dec. 2016*

- Compute volatility thorgh log-return by B-S model with Matlab
- Use matlab with menter carlo method and B-S formular of call option to computer the value of the option
- Use numerical method compute price of basket options and given the theortical price of barrier options

Computing skills

R, Python, Visual C, C++, Matlab, Bloomberg (with BMC certification), Latex, Dreamweaver

Teaching Experience

Teaching Assistant, Function of Complex Variable *Sep. 2015-Dec. 2015*

- Led study sessions, revised papers, and organized group talk activities for more than 100 students

Teaching Assistant, Mathematics and Physical Equation *Mar. 2016-Jun. 2016*

- Applied subject knowledge of partial differential equations to grade materials and provide supplemental instruction to students enrolled in the class