LINYU ZHOU

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EDUCATION

THE CHINESE UNIVERSITY OF HONG KONG   *Phd Candidate in Finance,* Aug. 2018 – Now
NANJING UNIVERSITY   *Master of Science,* Probability and Mathematical Statistics, Aug. 2014 – Jun. 2017
NANJING UNIVERSITY   *Bachelor of Science,* Statistics, Sept. 2010 – Jul. 2014

RESEARCH EXPERIENCE

The Chinese University of Hong Kong, Department of Finance, Junior Research Assistant   **Apr. 2018 – Jul. 2018**
- Cleaned datasets from CRSP to construct confidence bands and replicate momentum trading strategies (R, SAS)
- Calculated liquidity measures and did the event analysis
- Extracted illegal insider trading information from SEC complaints

Check *Second-order Stationarity of ARFIMA Time Series* (R)   **Nov. 2016 – May 2017**
- Proved theoretical foundations of using the double-order selection statistics to test the stationarity of ARFIMA models
- Generated critical values for various distributions by Monte-Carlo simulations and calculated powers of the selection test

Research on *Power Test on Multiple Endpoint Comparison* (R)   **Jul. 2012 – Sept. 2012**
- Compared six statistics' significance in distinguishing the control group from the experimental group and simulated for thousands of times to find out the best statistics given certain probability distributions
- Verified the conclusion with empirical data on tree growth in three locations provided by Brunner et al., 2002

SOCIAL EXPERIENCE

China Merchants Bank (CMB) , IBD Analyst, Summer Intern   **Jul. 2016 – Aug. 2016**
- Filtered data, developed an optimal multidimensional regression model to uncover the influence of credit enhancement, industries and etc. on debt instruments issuing rates and gave economic references (R)
- Assisted to write the prospectus and due diligence reports for clients as the main underwriter

JD Finance, Payment & Product Technology Department, Data Analyst, Summer Intern   **Aug. 2015 – Sept. 2015**
- Analyzed nationwide customers' information, labeled the consumers and adapted their credit quotas (Hive, HQL)
- Compared customers in Guangzhou and Beijing with nationwide customers in consumption features, financial features and social networks and realized individualized online promotions (R)

HONORS

Outstanding Post-Graduate, 1st prize Graduate Academic Scholarship of Nanjing University,
Outstanding Graduate of Nanjing University, 2nd prize People's Scholarship of Nanjing University,
Outstanding Volunteer for 2nd Youth Olympic Games

SKILLS

Language: Native speaker of Mandarin, Proficient in English
Technical: Proficient in C++, R, SAS, SQL, BLOOMBERG, WRDS

ADDITIONAL

Certifications: passed CFA Level II, Jun. 2016; passed FRM Level I, May 2018