Zebin Zhang

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EDUCATION

UCLA ANDERSON SCHOOL OF MANAGEMENT Los Angeles, CA
Master of Financial Engineering Expected Dec 2027

NORTHEASTERN UNIVERSITY Boston, MA
B.S., Business Administration, Concentration in Finance May 2025

- *Relevant Courses:* Portfolio Management, Investments, Corporate Finance, Financial Management, Financial Planning

SKILLS & CERTIFICATIONS

- *Technical Skills:* Python, R, SQL
- *Certifications:* Bloomberg Market Concepts, Bloomberg ESG Certificate

EXPERIENCE

XINGYIN FUND MANAGEMENT CO., LTD Shanghai, China
Quantitative Research Intern Jul 2026 – Sep 2026

- Developed a Python-based multi-frequency alpha research platform for Chinese A-shares, integrating tick-level order and trade data, order-book snapshots, and minute and daily market data for factor construction, backtesting with transaction costs, and performance analysis; incorporated checks for look-ahead bias.
- Conducted market-microstructure research on price discovery, liquidity, order-flow imbalance, serial dependence, and lead-lag effects; constructed daily alpha factors through data cleaning, aggregation of intraday signals into daily features, cross-sectional normalization, and correlation-based factor screening.
- Selected 33 equity alpha factors for out-of-sample testing (Jan 2022–Jun 2025); one factor achieved gross annualized excess returns of 20.38% and 6.34% versus the CSI 500, with information ratios of 1.80 and 1.04 across the broad A-share and CSI 500 universes, respectively.

PROJECTS

Algorithmic Trading System for Chinese Stock Market Jan 2026 – May 2026

- Built a point-in-time data pipeline covering 5,800+ Chinese equities and 16 years of minute-level OHLCV data, incorporating historical corporate actions, trading suspensions, risk-warning status, and exchange-specific price limits to reduce look-ahead bias.
- Designed 23 cross-sectional features capturing momentum, volatility, liquidity, and intraday price patterns; trained a LightGBM regression model achieving an out-of-sample Information Coefficient of 0.16, with positive IC across all nine walk-forward test windows.
- Implemented minute-level execution simulation with next-day open entry, three-stage profit-taking, and volatility-adjusted stop-losses; incorporated trading restrictions during suspensions and at daily price limits.
- Evaluated the strategy through walk-forward out-of-sample testing over 2017–2025 with annual model retraining, achieving 7.18% annualized return, a Sharpe ratio of 0.87, and 16.4% maximum drawdown; 8 of 9 test years were profitable.

Quantitative Trading Strategy Development & 10-Year Backtest Sep 2025 – Oct 2025

- Developed a Python trading strategy based on the KDJ indicator to study market timing and risk control across 20 stocks in 11 industries; benchmarked performance against buy-and-hold over 10 years.
- Conducted a grid search over 50,000+ parameter combinations with multi-factor filters; identified the top-10 strategies by Sharpe ratio, NAV, and maximum drawdown metrics, and validated robustness via out-of-sample testing.
- Outperformed benchmark on risk-adjusted metrics with an annualized return of 29.4% and a Sharpe ratio of 1.67 during the 2023-2025 out-of-sample period, with maximum drawdown of 8.6% versus 12.5% for buy-and-hold.

ADDITIONAL INFORMATION

- *Languages:* Mandarin (native)
- *Interests:* Basketball, Strength Training, Hiking & Camping, Jazz, Chess