

Tiangu (Sky) Zhang

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EDUCATION

UNIVERSITY OF HONG KONG

Ph.D. in Finance

Committee: Thomas Maurer (Chair), Yang Liu, Xiang Fang, Yan Xu

Hong Kong, China

June/25 (Expected)

NEW YORK UNIVERSITY, TANDON SCHOOL OF ENGINEERING

M.S. in Financial Engineering

Brooklyn, NY

June/19

WUHAN UNIVERSITY

B.E. in Financial Engineering

Wuhan, China

June/17

PROGRAMMING / TECHNICAL SKILLS / CERTIFICATIONS

- Python, SQL, Matlab, R, CFA Level II
- Asset Pricing, Macro-Finance, Machine Learning, Continuous Time Finance

RESEARCH PAPERS

HETEREROGENEOUS PREFERECE AND LONG RUN RISK

- We study the implications of combining preference heterogeneity and long-run risk for asset prices. We introduce a time-varying expected growth to an OLG economy with agents differing in both the risk aversion and the elasticity of intertemporal substitution. We provide analytical solutions to the model up to a system of partial differential equations. We find that the joint effect of preference heterogeneity and long-run risk can better address several asset pricing puzzles.

RESEARCH ASSISTANTSHIP

QUANTITATIVE SOVEREIGN DEFAULT MODEL

2023-2024

TEACHING EXPERIENCE

UNIVERSITY OF HONGKONG

- MFIN 7035 Big Data in Finance (TA)

2023

INDUSTRY EXPERIENCE

NORTHFIELD INFORMATION SERVICES

Quantitative Researcher

Jersey City, NJ

WEALTH ENGINE

Quantitative Analyst

Beijing, China

GLOBAL TIME INVESTMENT

Quantitative Intern

Jersey City, NJ