Chonghao Hao

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EDUCATION

University of Wisconsin-Madison   **Madison, U.S.**

MS Economics   GPA: 3.77/4.0   Sept.2019 – May.2021

Courses: Econometrics, Macroeconomics, Microeconomics, Partial derivative equation, Real Analysis, Financial statistics

Beijing Institute of Technology (Joint Program with University of Reading)   **Beijing, China**

BBA Accounting   GPA: 89/100   Sept. 2015-June. 2019

Courses: Accounting, Corporate Finance, Calculus, Statistics, Linear Algebra, Python

GRE:326

ACADEMIC EXPERIENCE

Corporate finance research assistant   May. 2021 -Present

Research Assistant work for Prof. Ran Duchin and Prof. Denis Sosyura

- Geocoding to calculate the distance from CEOs home address to the nearest waterbody, coastline and golf courses
- Web-crawling to extract information from all SEC annual reports over the last 20 years
- Cleaning data and creating company headquarter address and CEO living address panel

Profitability and the Cross-Section of Stock Return: Evidence from China   Oct. 2018-Jun. 2019

- Conducted a study on the relationship between corporations' profitability and premium returns, and explored profitability-based investment strategies
- Relevant Research Model: Fama-French 3-factor model, Fama-Macbeth Regression

Intermediary Asset pricing on Chinese financial market   Sep. 2020-Dec. 2020

Thesis advisor: Professor Kenneth D. West

- Explored what and how institutional investors influence asset pricing in China
- Constructed Fama-French 25 stock portfolios and 25 bond portfolios; constructed intermediary effect proxies
- Run time-series regression to get risk exposure and run cross-sectional regression to get risk prices

Grader for Econometrics Course (Econ410)   Sep. 2020-May. 2021

Grader work for Lecturer Christopher McKelvey

INTERNSHIP

FICO (Fair Isaac Corporation)   Beijing, China

Data Analysis Intern   Jan. 2018-Mar. 2018

- Gathered loan data and conducted data classification, data screening and data cleaning using R language
- Calculated IV value and WOE, conducted the multicollinearity and Wald test, and wrote scorecard model report

PwC   Beijing, China

Winter auditing Intern   Jan. 2017-Mar. 2017

- Participated in financial auditing work, wrote meeting minutes, interviewed clients and completed auditing templates

EXTRACURRICULAR EXPERIENCE

Tarena IT Education

Data analysis training   Dec.2018-Jun.2019

- Learned programming languages (Java, Python, Html and JavaScript), web crawling, data visualization, multithreading, and distributed storage and processing

ADDITIONAL INFORMATION

Certificate: ACCA Advanced Diploma in Accounting and Business

Language skills: Mandarin Chinese (Native), English (Fluent)

Computer skills: Stata, Python, SQL, R, Java, HTML(familiar), JavaScript(familiar), Latex