

# Chonghao Hao

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## EDUCATION

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**University of Wisconsin-Madison**

**Madison, U.S.**

**MS Econometrics and Quantitative Economics**

Sept.2019 – May.2021

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

**Beijing Institute of Technology**

**Beijing, China**

**BBA Accounting**

Sept. 2015-June. 2019

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

**GRE:326**

## ACADEMIC EXPERIENCE

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**Corporate finance research assistant**

May. 2021 -Present

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

- Geocoding to calculate the distance from CEO 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
- Big data searching (fuzzy searching and multiprocessing) to get CEO voting history addresses
- Data visualization to create CEOs and companies headquarters' distribution map

**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

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**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

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**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

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**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