
EDUCATION

- 2020 - 2022** **London Business School, London, UK**
Reading for MBA degree
GMAT: 740
- 2015 - 2016** **Georgetown University, Washington DC, USA**
Master of Arts in Applied Economics, STEM Designated
GPA: 3.9/4.0
Research: Led four empirical research projects, invented economic models in evolutionary game theory.
- 2011 - 2015** **Peking University, Beijing, China**
Bachelor of Science in Applied Mathematics & Bachelor of Economics
Awards: Distinguished Graduate Award (150/3100), PKU Community Service Award (5/168), Honorable Mention Award in 2014 Mathematical Contest in Modelling

BUSINESS EXPERIENCE

- 2020** **CITIC SECURITIES CO. LTD., Beijing, China**
Vice President - China Rates Strategist
- Led task force on treasury future research, developed trading strategies in statistical arbitrage and bond basis trade, model portfolio achieved annualized return of 68% (market-neutral, 20% margin) before pandemic.
 - Developed Nowcast Model for monthly inflation forecast, reformed division's short-term inflation forecasting techniques, achieved 75% forecasting accuracy, enriched inflation arbitrage strategies.
 - Established asset allocation framework based on Factor Augmented Vector Autoregression and Black-Litterman Model, elected to be youngest member of division's eight-member asset allocation committee.
- 2018 - 2020** **Senior Associate - China Rates Strategist**
- Invented yield curve forecasting model based on VECM and Dynamic Nelson-Siegel Approach, achieved 92% monthly forecasting accuracy, ranked 1/33 in division's simulated treasury bond trading contest.
 - Established analytical and forecasting framework for China's macroeconomic trends and long-term interest rate movement, invited by six institutional investors to give lectures on economic forecasting.
 - Restructured division's long-term industrial inflation forecast methodology with advanced statistical techniques, improved forecast accuracy, correctly alerted industrial deflation in 2019 before market reacted.
 - Managed four treasury bond investment advisory accounts, ranked 2/10 among competitors, generated ¥4+ million annual revenue from advisory and incentive fee, tripled asset-under-advisory amount in eight months.
- 2017 - 2018** **Senior Associate - Alternative Credit Analyst**
- Developed research methodology and analytical models for consumer credit assets, initiated firm's first fund targeting equity tranche of consumer loans backed securities.
 - Spearheaded firm's first pre-ABS fund (arbitrage CDO), increased client's annual investment return by 3.2%. Project pioneered in China's alternative credit investment field.
 - Managed leveraged loans and project finance debt portfolio of \$520 million, initiated 20+ private debt investment deals in real estate, infrastructure, and consumer loans.
 - Led three-member team to execute China's first multiple Private-Public-Partnerships securitization project. Promoted to position despite junior status.
- 2016 - 2016** **AMERICAN ENTERPRISE INSTITUTE, Washington DC, USA**
Summer Research Intern
- Conducted program evaluation for Medicaid expansion, designing economic quasi-experiments, training two interns in data cleaning and analysis; reviewed model metrics with senior economists.
 - Assessed effects of minimum wage policies in Maryland and presented findings to labor economists; conducted cross-county comparison studies, identified best practice and prepared economic forecasting models.

ADDITIONAL INFORMATION

- Language: Mandarin (native), English (fluent)
- Publication: *Predict the Trend: A Concise Guide to Forecasting China's Economy and Interest Rates*
- IT Skills: Python, R, VBA, SQL, Stata; sample work portfolio at <https://hoagiet.github.io/>
- Volunteer Experience: Project Consultant at A Better Community, brokered \$70k impact investment from Didi Chuxing for an NPO building new career training school for left-behind children on Sino-Burmese border
- Other: Sprint athlete (National Class III); Captain of Georgetown CSSA Basketball Team; Silver medal in 400m Sprint in PKU Sports Meet (2012); Gold medal in PKU Kendo Contest