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**EDUCATION**

- 2020 - 2022**      **London Business School, London, UK**  
Reading for MBA degree  
GMAT: 740
- 2015 - 2016**      **Georgetown University, Washington DC, USA**  
M.A. 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**  
B.S. in Applied Mathematics & B.S. in Economics  
Awards: Distinguished Graduate Award (150/3100), PKU Community Service Award (5/168), Honorable Mention Award in 2014 Mathematical Contest in Modelling

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**BUSINESS EXPERIENCE**

- 2020**      **CITIC SECURITIES CO. LTD., Beijing, China**  
**Vice President – Macroeconomic and Rates Analyst**
  - 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.
  - Developed Nowcast Model based on Dynamic Factor Model and Kalman Filter for monthly inflation forecast, 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.
- 2019 - 2020**      **Senior Associate – Macroeconomic and Rates Analyst**
  - 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.
  - Managed 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) in 2019.
  - Quantified long-term industrial inflation forecasting method with Error Correction Model, improved forecasting 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 - 2019**      **Senior Associate – Alternative Credit Analyst**
  - Developed analytical algorithms based on Survival Analysis, Copula Method and Monte Carlo simulation to forecast cash flow of equity tranches of consumer loan-backed securities.
  - Initiated firm's first fund (\$7 million) targeting equity tranche of consumer credit-backed securities, pitched fund to clients, interacted with investors to provide insights on portfolio performance.
  - Spearheaded firm's first pre-ABS fund (arbitrage CDO), managed relationship with asset brokers and trading counterparties nationwide. 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.
- 2016 - 2016**      **AMERICAN ENTERPRISE INSTITUTE, Washington DC, USA**  
**Economic 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.

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**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