Victor Ye Dong

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EDUCATION

Columbia University in the City of New York New York, NY
Master Candidate, Major in International Finance and Advanced Economic Analysis Sep 2018 – Jun 2020
• Courses: Probability and Analysis (Ph.D.), Speech Recognition (CS Graduate), Time Series Analysis (Stat Graduate), Capital Market & Investment (MBA), Financial Accounting, Quantitative Analysis (Proficiency), Microeconomic Analysis

Peking University Beijing, China
Bachelor Degree, Double major in Economics and Sociology, GPA 3.58/4.0 Sep 2013 – Jun 2017
Undergraduate Research Focus: Economic Analysis on Bayesian Game Modeling
• Courses: China Economy, Econometrics, Growth Economics, Game Theory, Deep Learning, Machine Learning, Corporate Finance, Financial Reporting, Financial Markets, Microeconomics, Macroeconomics, Natural Language Processing
• Awarded Merit Student of Peking University (2014-2016); Awarded China Finance 40 Honored Member Scholarship (Top 5%)

PROFESSIONAL EXPERIENCE

PingAn Technology Corporation Beijing, China
Full Time Intern Machine Learning Engineer, Artificial Intelligence Department May 2018 – Aug 2018
• Designed a self-reinforced trading robot based on policy gradient algorithm that beat China A-share market baseline by 10%; optimized trading with experiments on equity fundamental feature engineering; developed a backtesting system for model calibration
• Constructed a product recommendation system through predicting users' online behavior and enhanced the accuracy by 20%
• Reviewed and reproduced methods from 3 papers about knowledge graph on algorithms of RESCAL, E-MLP and ER-MLP
• Researched natural language synthesis model; applied generative adversarial network on text to image generation for text reasoning

CITIC Securities Beijing, China
Full Time Intern Analyst, Department of Market Strategy Research Feb 2017 – Feb 2018
• Researched macroeconomy and industry investment climate; picked stocks from China market with top-down macro strategy
• Constructed forecasts for asset return and risk based on fundamental factor model and E-GARCH model
• Calibrated asset allocation algorithm; managed asset position and weights based on Black-Litterman and Risk Parity model
• Oversaw portfolio performance and advised assets allocation considering drawdown, Sharpe ratio and volatility for every week

Essence Securities Co. Ltd Beijing, China
Intern Analyst, Department of Research, Macroeconomic Research Feb 2016 – Apr 2016
• Wrote investment reports on 12 emerging countries for pension fund clients with focus on manufacturing and utilities industry
• Analyzed leverage level and volatility of China bond market by building and testing ARMA and GARCH model
• Assisted in construction of vector autoregression and dynamic equilibrium model for macroeconomic indicators forecasts

CURRENT RESEARCH PROJECT

Columbia University, Speech Recognition Project, under supervision of Professor Homayoon Beigi Oct 2018 - Present
• Design a multi-model (HMM, CNN, RNN) audio dialogue system for emotional context understanding
• The project is mainly based on combined framework of Kaldi, Caffe C++ and Tensorflow Python

ACADEMIC ACHIEVEMENTS

Stanford University, Cohen Lab, Data Mining Research Assistant Jun 2017 – Sep 2017
• Constructed multi-processing web crawler framework for social media and news based on Urllib2, BeautifulSoup and Selenium
• Preprocessed and tokenized corpus; clustered corpus by length and language; conducted feature mining of key words distribution
• Constructed a framework combining HMM, LDA and LSTM for topics recognition and emotion extraction based on GloVe

Peking University, Paper titled *"Capital Efficiency and Economic Growth"* 2017
• Introduced business cycle, capital deepening and technical efficiency to explain the marginal capital return of countries worldwide
• Concluded that over-investment is the main source of capital efficiency slowdown of China since 2008

Peking University, Research Assistant of *"Marketization and Financial Market"* Project Jun 2016 – Jun 2017
• Evaluated the methods to handle missing data and adopted linear interpolation and multiple imputation estimation
• Derived the algorithm for principal component analysis (PCA) and factor analysis with rotation processing
• Reviewed different data preprocessing procedures for PCA and their effects on principal components and computed index score

SKILLS AND INTERESTS

Language Skills Mandarin (Native), Cantonese (Native), English (Fluent), French (Fluent)

Computer Skills Python, R, Stata, Matlab, SQL, C++, Linux; **ML/DL Framework**: Keras, Tensorflow, Caffe, Scikit-Learn

Hobbies Chess (China Chess Association Master), Basketball (leading player of college team), Classical Music, Programming