

# Ye Dong (Victor Dong)

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## EDUCATION

### Peking University, National School of Development & Department of Sociology

Beijing, China

*Double major in Economics and Sociology, GPA 3.58/4.0*

Sep 2013 – Jun 2017

- Relevant Courses: China Economy, Econometrics, Growth Economics, Game Theory, Machine Learning, Corporate Finance, Financial Reporting, Financial Markets, Microeconomics, Macroeconomics, Urban Economics, Analytical Techniques of Data
- Awarded Merit Student of Peking University (2014-2016); Awarded China Finance 40 Honored Member Scholarship (Top 5%)

### Stanford University, Exchange Program

California, USA

- Relevant Courses: Finance Theory, Leadership and Social Innovation

Jan 2015 – Apr 2015

## PROFESSIONAL EXPERIENCE

### CITIC Securities

Beijing, China

*Intern and full-time Analyst, Department of Market Research*

Feb 2017 – Dec 2017

- Chose optimal stocks from China and Hong Kong market with top-down strategy; managed the asset position and weights based on the Black-Litterman model and Risk Parity model considering fundamentals, E-GARCH and random shocks; oversaw portfolio performance and arranged assets considering drawdown, Sharpe ratio and volatility; pitched to clients the investment strategy
- Researched on the rolling cycle of stock return, valuation multiple and investment style in China's market over the past 20 years
- Followed up the state-owned enterprises reform and policy placement; focused on research of swap methods and subsequent asset management; conducted field-research in nationalized resources companies and assessed the unlisted assets for asset injection plan

### CSC Financial

Beijing, China

*Intern Analyst, Investment Banking Department*

Dec 2016 – Jan 2017

- Participated in the acquisition of Huadong Heavy Machinery buying Harvest Star technology; researched listed companies and narrowed down candidates by revenue growth and profit margins; recommended 7 candidates to clients, leading to 3 due diligence; prepared valuation with public comparables and DCF; designed the financing structure, deal consideration totaling 3 billion yuan
- Participated in IPO of Shengda Bio-pharm totaling 500 million yuan on China Growth Enterprise Market; wrote the industry report of biology pharmaceuticals for deal pitch, conducted deal diligence and participated in composing the IPO prospectus

### China Investment Corporation

Beijing, China

*Intern Equity Researcher, TMT group*

Sep 2016 – Nov 2016

- Researched market trends in the TMT sector of the global stock market, identifying potential opportunities in target companies; conducted research on General Electric, IBM and Amazon including historical financials, business model, products line and strategic investment direction; prepared valuation model and price projection by business segments; managed the company database
- Explored the pairs trading strategy by identifying strongly correlated stocks but with deviation gap against market fluctuations

### China International Capital Corporation

Beijing, China

*Intern Analyst, Wealth Management Department*

Jun 2016 – Aug 2016

- Constructed multiple factor model considering momentum effect, company profit, company size, company investment, public emotion, turnover rate and market deviation; performed empirical test of factors on China, Hong Kong and Japan stock market
- Developed a FOF dynamic processing system to compute the optimal investment portfolio of private funds by modeling return of different sectors, market premium, single stock fluctuation and individual fund position; provided related presentation supports

### Essence Securities Co. Ltd

Beijing, China

*Intern Analyst, Department of Research, Macroeconomic Research*

Feb 2016 – Apr 2016

- Produced a report of 12 emerging countries focused on investment opportunities in the manufacturing and utilities industry
- Researched on real estate market in the first-tier cities worldwide; assessed leverage level in the bond market and stock market; drafted reports on currency transmission speed, RMB devaluation against the USD and the forecasts for global commodity prices

**Matches**, a platform for sharing ideas about fashion

Beijing, China

*Co-Founder and CEO*

Jun 2014 – Mar 2016

## ACADEMIC ACHIEVEMENT

**Peking University**, Co-authored paper with Professor Gordon Liu, titled "*Capital Efficiency and Economic Growth*"

2017

- Discussed about the growth source of capital efficiency in the worldwide; introduced business cycle, capital deepening and technical efficiency to explain the marginal capital return within developed and developing countries; reconsider the economic growth in China since 2008, found with GMM that over-investment trend is the main source of the capital efficiency slowdown

**Stanford University**, Cohen Lab, Research Assistant

Jun 2017 – Sep 2017

- Constructed Twitter Crawler framework without volume limit and utilized data for emotion analysis towards AI; researched and developed the NLP algorithm on R and Python for topics recognition and emotion extraction of news, blogs and tweets
- Analyzed PISA country-region-school data with HLM model for findings on global trend of psychological and economic change

**Peking University**, Research Assistant, Research Project of Professor Fan Zhang

Jun 2016 – Jun 2017

Research titled "*National Policy, Marketization and Financial Market*"

- Conducted principle component analysis(PCA) to establish a ranking model of marketization level of different provinces

## LEADERSHIP AND ACTIVITIES

**Youth Entrepreneurship Association**, President and founder

Sep 2013 – Sep 2014

**AIESEC**, Vice President and Team Leader, Department of Incoming Exchange

Sep 2013 – May 2015

## SKILLS AND INTEREST

**Computer Skills** R (Proficient), Python (Proficient), Stata (Proficient), Matlab (Proficient), SQL (Proficient), C++ (Intermediate)

**Language Skills** Mandarin (Native), Cantonese (Native), English (Fluent), French (Fluent), Spanish (Basic)

**Standardized Tests** TOEFL 108/120, IELTS 7.5/9.0, GRE Verbal: 159; Quantitative: 167, National Test of French Top 15%

**Hobbies** Chess (National Master of Chinese Chess Association), Basketball (leading player of college team), Classical Music