Ye Dong (Victor Dong)

Mobile: 86 188 1146 0561 | Email: Victordong2018@outlook.com | Website: Victordongy.github.io

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 the optimal stocks from China and Hong Kong market with top-down strategy; managed the asset position and weights based on adjusted Black-Litterman model with fundamentals, E-GARCH and random shocks; computed portfolio performance and rearranged stocks pool considering drawdown, Sharpe ratio and volatility; reported to clients the strategy and the industry trend
• Researched on the rolling cycle of stock return, valuation multiple and investment style in China's stock market
• 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 designed the asset injection for the unlisted assets

CSC Financial	Beijing, China
Intern Analyst, Investment Banking Department	Dec 2016 – Feb 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
• Participated in IPO of Shengda Bio-pharm totaling 500 million yuan on China Growth Enterprise Market; wrote the industry report of biology pharmaceutics 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 – Dec 2016

• Researched market trends in the TMT sector of the global stock market, identifying potential opportunities in target companies; conducted in-depth research on General Electrics, IBM and Amazon including historical financials, business models, production line and strategic investment status; prepared accordingly the price projection and valuation model by business segments
• Explored the pairs trading investment strategy by identifying strongly correlated stocks but with over-reacting 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 processor to compute the optimal investment portfolio of the private funds from modeling return of different sectors, market premium, single stock fluctuation and individual portfolio position; provided related presentation supports

Essence Securities Co. Ltd	Beijing, China
Intern Analyst, Department of Research, Macroeconomics Research	Jan 2016 – May 2016

• Produced a report of 12 emerging countries focused on investment opportunities in the manufacturing and infrastructure projects
• Researched on real estate market in the first-tier cities around the globe, leveraging in the bond market and share market; drafted reports on currency transmission speed, RMB devaluation against the USD, and the forecasts of global commodity prices

Matches, a platform for sharing ideas about fashion	Beijing, China
Co-Founder and CEO	Jun 2014 – Mar 2016

ACADEMIC ACHIEVEMENT, 2016-2017

Stanford University, Cohen Lab, Research Assistant
• Constructed Twitter Crawler framework without volume limit and utilized data for emotional analysis towards AI and AlphaGo; researched on the NLP algorithm sensitivity on the sentence, paragraph and passage emotion extraction with computed score
• Analyzed PISA country-region-school data with HLM model for findings on global trend of psychological and economic change

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

Peking University, Research Assistant, Research Project of Professor Zhang Fan
Research titled "National Policy, Marketization and Financial Markets"
• Conducted principle component analysis(PCA) to establish a dynamic 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 (Intermediate),SQL (Intermediate), C++ (learning)
Language Skills Mandarin (Native), Cantonese (Native), English (Fluent), French (Fluent), Spanish (Basic)
Hobbies Chess (National Master of Chinese Chess Association); Basketball (Leading player of school team); Literature
Standardized Tests TOEFL 108/120, IELTS 7.5/9.0, GRE Verbal: 159; Quantitative: 167, National Test of French Top 10%