

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 85/100

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 with focus on debt-for-equity swap 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

ACADEMIC ACHIEVEMENT

Peking University, Paper 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; reconsidered 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

AIIESEC, 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