Yebei Rong

Boston, MA 02215 | (857) 701-8204 | yebei@bu.edu | LinkedIn.com/in/yebeirong

SKILLS AND CREDENTIALS

Programming: Python, R, SQL, Java, C, PHP

Software: Oracle, SPSS, SAS

Certification: Neural Networks and Deep Learning (Coursera)

EDUCATION

Boston University, Questrom School of Business — Boston, MA

M.S. Mathematical Finance [GPA 3.5] — Expected January 2021

- Coursework: Stochastic Methods of Asset Pricing, Statistics, Time Series Analysis, Computational Methods for Solving Differential Equations

Southwestern University of Finance and Economics — Chengdu, China

B.A. Financial Intelligence & Information Management [GPA 3.8] — June 2019

- Award: Interdisciplinary Contest in Modeling, Honorable Mention
- Coursework: Data Analysis with Python, Database Management, Multivariable Calculus, Probability

PROFESSIONAL EXPERIENCE

Moody's Analytics — Shenzhen, China

Financial Engineer Intern — December 2018 - March 2019

- Initiated a Python program to clean and correct all historical financial data automatically, making the data product more accurate to clients and competitive in the market
- Enhanced workflow for modelling securitization deals with automatic tools including web crawler, log reporter and VBA tools; Reduced an analyst's one-day work and provided data to clients more instantly
- Collaborated with development teams to construct a web portal for clients, allowing clients to analyze securitization cash flow anywhere, not limited to installed software

Institute for Research in Immunology and Cancer — Montreal, Canada

Member in Dr. Wilhelm's Lab, Globalink Research Internship Award — June 2018 - September 2018

- Designed and created a MySQL database to manage experiment data instead of excel tables
- Managed a web page development program; analyzed the disadvantages of existing graph tools; communicated with senior lab members to customize visualization functions
- Reported project progress to all lab members by presenting the structure and usage of this tool

PROJECT EXPERIENCE

Research on the Influence of Public Mood for Stock Market Prediction — March 2019 – June 2019

- Organized and implemented the project by reading references and self-learning machine learning online
- Crawled comments from stock forums; Established a neural network language model to quantify the text data to public mood by natural language processing algorithms
- Analyzed the regression significance and Granger causality test of public mood factor on the stock market volatility, which proved the public mood factor is of great significance

ADDITIONAL INFORMATION

Languages: Mandarin, English

Interests: Solving algorithm problems, swimming, blogging