

Yuezhou (Margaret) Cai

Princeton, NJ | (+86) 18066101666 | yc7147@princeton.edu

EDUCATION

Princeton University

Princeton, NJ

Master in Finance, Bendheim Center for Finance

Expected Jun 2023

- Anticipated Coursework: Asset Pricing, Financial Econometrics, Cases in Financial Risk Management, Fixed Income Models & Applications, Statistical Analysis of Financial Data, etc.

New York University Shanghai

Shanghai, China

Bachelor of Science in Business and Finance (Hons), Double Minor in Mathematics and Data Science

Jun 2021

Cumulative GPA: 3.88/4.0, *Magna cum laude* | **Study Abroad: NYU New York, Stern School of Business**, GPA: 3.9/4.0

Honors: Dean's List for 2017-2021 academic years; 2019-2020 Recognition Award; 2019 NYUSH Jiahua Global Talent Scholarship

- Coursework: Machine Learning, Mathematics of Finance, Probability and Statistics, Data Structures and Algorithms, Ordinary Differential Equations, Debt Instruments and Markets, Econometrics, Portfolio Management, etc.

PROFESSIONAL EXPERIENCE

FC Capital

Shanghai, China

Analyst Intern

Apr 2021 – Aug 2021

- Wrote 20+ initial reviews for entrepreneurial firms by presenting key information such as current pipelines, ownership structure, financial condition from firms' business proposals, and researching the healthcare industry, market size and competition structure
- Completed a 77-page deck that includes summary of the project's investment logic, analysis of potential risks, business valuation and return dynamics for the investment committee (IC) meeting
- Completed a 41-page research report on the global orphan drug market to assist team's investment decisions on a biopharma company focused on rare disease market
- Completed 5+ case studies and presentation decks on topics including gene therapy, digital Elisa technology, microsphere preparation, and prepared 10+ question lists for management interviews

GF securities

Shanghai, China

Equity Strategy Research Intern

Mar 2021 – Apr 2021

- Completed daily, weekly and monthly research reports regarding equity strategies in China's A-share market by collecting industry news and financial ratios from the Wind database, and analyzing market trends

Prophet

Shanghai, China

Summer Intern

Apr 2019 – Aug 2019

- Designed brand story board for top 50 firms in Prophet 2019 Brand Relevance Index by doing desktop research, especially reading company's annual reports; Used Excel to analyze the data from over 8000 consumers
- Edited and proofread 50+ whitepapers and case studies regarding business transformation and brand consulting

RESEARCH EXPERIENCE

NYU Shanghai, Business and Finance Department

Shanghai, China

Summer Dean's Undergraduate Research Funding (DURF) scholarship

Feb 2020 – Aug 2020

- Used Python and created a CHS4 model (a 4-factor asset pricing model) that can better capture the return variation of China's small stocks than many other factor pricing models such as the CAPM, FF5 the CH3 models
- Applied the CHS4 model to explore the potential anomaly SOE (state ownership proportion), as well as stock performance after debt issuance, seasoned equity offerings (SEOs) and private placements. The model fully explains these anomalies

NYU Shanghai, Business and Finance Department

Shanghai, China

Finance Honor thesis project in Asset Pricing in China's Stock Market

Sep 2020 – May 2021

- Supervised by *Prof. Carpenter* of NYU Stern, collaborated with *Prof. Whitelaw* of NYU Stern
- Examined characteristics of China A-shares by applying my CHS4 model to explain nine anomalies such as reversal, momentum, profitability, volatility, turnover, illiquidity, etc.
- Used Python and Principal Component Analysis (PCA) to approach the puzzle of high information ratio among small stocks

LEADERSHIP EXPERIENCE

NYU Shanghai, Learning Assistant Program

Shanghai, China

Tutor for Foundations of Finance, Microeconomics and Econometrics

Sep 2019 – May 2021

- Provided office hours and weekly review sessions for 8 hours/week, received *Most Tutoring Appointments Award*

SKILLS AND INTERESTS

Computer: Microsoft Office, Python (Numpy & Pandas), Stata, Capital IQ, Wind database, Minitab, R

Interests: Volleyball, Swimming, Debate, Creative Writing