# Fenghua (Jacob) Dong

(U.S. Permanent Resident)

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## EDUCATION

**Cornell University,** College of Engineering, Ithaca, NY
Master of Engineering in Financial Engineering **Expected Dec 2023**

**Brandeis University,** Waltham, MA
Bachelor of Science in Applied Mathematics & Economics, **Cum Laude, GPA: 3.64** **May 2022**
*Selected Coursework:* Python for Finance, Derivatives Securities Part I and II, Quantitative Methods of Financial Risk Management, Monte Carlo Simulation, Econometrics, Probability

## SKILLS

Technical: Python, R, Microsoft Office (Word, Excel, PowerPoint), Google Suite, Canva

## RELEVANT EXPERIENCE

**Investment Analyst Intern**, *Everpine Capital Limited*, Shanghai, China **Jul - Aug 2021**

- Applied data analysis with Web Scraping in python to the performance of medicine companies and their corresponding sector. Analyzed data set using Python & R and developed a report to showcase the differences between Chinese and American consumers in the aesthetic medicine market.
- Collected, cleaned, and processed data from a database for 60+ medicine-related companies, including the major businesses and sector distribution.
- Assisted in conducting a comprehensive business strategy report which successfully helped the company invest in the aesthetic medicine industry resulting in an approximate $37,000 profit increase.

**Marketing Ambassador**, *Easytransfer Inc.*, Beijing, China **Jun - Jul 2019**

- Delivered speeches in 10+ new student orientations to 3,000 participants as a company representative to promote our services; as a result, 6% of students selected to use our services, which was a 10% increase in two months.
- Contacted 200+ potential customers via email and phone, 60% of whom selected to use our services, i.e., 120 new consumers for the company (valued at $70,000), helping the company to increase the market share to 30%.

## PROJECTS

**Monte Carlo Simulation and Portfolio Risk Analysis**, *Brandeis University* **Jun - Aug 2022**

- Utilized the QQ plot and Jarque Bera test to analyze whether the Nasdaq-100 Index data has a normal distribution.
- Performed risk analysis for the Nasdaq-100 Index utilizing the Value at Risk (VaR) measure, bootstrap, and Monte-Carlo simulation.
- Calculated the daily log returns of the Nasdaq-100 Index, plotted the returns in a time series graph and histogram, and estimated one-day VaR of a 99% confidence interval for the Nasdaq-100 Index by bootstrap and Monte-Carlo methods.

**Data Acquisition, Cleaning, and Exploratory Analysis,** *Brandeis University* **Jun - Aug 2022**

- Used tidyverse package in R to perform data cleaning and merging for the purpose of data management, exploratory analysis of the data, and data visualization.
- Calculated the weighted averages of the daily returns of all constituent stocks and analyzed the outputs.
- Created the Nasdaq-100 Index daily returns using the closing and opening prices and compared the outcome with the Nasdaq-100 daily return from Yahoo finance to examine the correlation between the predicted values and actuals.

## INTEREST & HOBBIES

- Poker, Running, Hiking, Playing Piano and Traveling