

Yushen Dong

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EDUCATION

University of Michigan

Ann Arbor, MI

Master of Science in Quantitative Finance & Risk Management, Major GPA: 4.0

Sep. 2015 - Dec. 2016

- **Courses:** Numerical Methods with Financial Applications, Discrete State Stochastic Processes, Stochastic Analysis for Finance, Financial Mathematics, Applied Statistics, Machine Learning, Applied Microeconomics

Dalian University of Technology

Dalian, China

Bachelor of Science in Mathematics, Major GPA: 3.7

Sep. 2011 - Jun. 2015

- **Courses:** Mathematical Analysis, Advanced Algebra, Ordinary Differential Equations, Functions of Complex Variables, Functions of Real Variables, Probability and Statistics, Functional Analysis, Stochastic Process, Optimization Method, Calculation Method, Probability and Measure, Optimal Control

PROFESSIONAL EXPERIENCE

University of Michigan

Ann Arbor, MI

Research Assistant, Ross School of Business

May. – current 2016

- Extracted big data on financial securities and transactions from a number of commercial banks onto Excel spread sheets.
- Organized transaction data in Excel in preparation for data's integration into SAS.
- Analyzed indexes of banking transactions that concern LIBOR rates that are either missing or in correct and create a new file on Excel to include the particular transactions with problem using SAS.
- Conducted interest paid computations on a variety of banking instruments, such as bonds, loans and annuities using R and Python software.

China Everbright Bank Co., Ltd

Tianjin, China

Data Analyst Intern, e-banking

Jul. - Aug. 2014

- Conducted market survey and market analysis based on the established business goals and strategies and individual client risk assessment; Compiled and synthesized survey data using Excel for inclusion in investigation and risk assessment reports.
- Applied clustering analysis method to statistical data pertaining to clients' use of e-banking products and consumption habits and summarized findings to produce feasibility analysis reports.
- Developed strategies for differentiated services; kept track of clients' demand change

Financial markets intern

Jan. - Feb. 2014

- Gained expertise in key financial policies and learned capital transaction and investment management methods for financial markets.
- Performed risk identification and risk evaluation for debt financing by analytic hierarchy process and efficacy coefficient method; helped non-financial enterprises issue debt financing instruments and finished debt financing form.

SELECTED RESEARCH PROJECTS

Application of the Equilibrium Problem in the Economics, Finance and Traffic Network

Apr. 2014 - Jun. 2015

- Studied the conversion of sensitivity analysis for the elastic-demand network equilibrium problem into the convex optimization problem under the constraints of variational inequalities
- Defined that demand function and supply function could reach the state of stable equilibrium under the condition of monotony, and measured changes by virtue of equilibrium point set and two functions' partial differential
- Transformed system into plots, expressed equilibrium solution with variational inequality and then established convex optimization problems

Portfolio Selection Problem Based on Non-smooth Optimization

Apr. - Jul. 2014

- Defined single-moment risk functions as non-linear functions, turned the investment of a single moment to mean investment value and then the risk function could appropriately reflected the variation trend.
- Transformed directly optimization problems portfolio risk return into a minimum problem of non-smooth optimizations.
- Solved minimum mentioned above by using relevant sub-differential knowledge and then obtained the optimum solution of portfolio return.

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SKILLS&ACTIVITIES

- **Language Skills:** Mandarin (native), English (fluent)
- **Computer Skills:** SAS, C, MATLAB, Python, R, LATEX
- **Award:** Innovation and Technology Scholarship Award in 2013; Learning Merit Scholarship in 2013, 2014; Quant Program Scholarship in 2016
- **Volunteer:** Summer Davos Forum and The Sixth East Asian Games. Responsibilities: guiding visitors, receiving guests, arranging for transportation and accommodation and communication with teams