

He (Helen) Gong

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EDUCATION

Columbia University

New York, United States

M.A. in Mathematics of Finance

Sep. 2023 - Dec. 2024

- **GPA:** 3.92/4.00
- **Selected Coursework:** Machine Learning for Finance, Numerical Methods, Statistical Inference & Time-Series Modeling, Stochastic Processes, Multi-Asset Portfolio Management, Model & Trade Derivatives

University of Toronto

Toronto, Canada

B.Sc. in Mathematics and Economics

Sep. 2019 - May 2023

- **GPA:** 3.79/4.00, **Honors:** Dean's List (2019 to 2023), St. Michael's College Silver Medal
- **Selected Coursework:** Probability & Statistics & Data Analysis, Linear Algebra, ODE, Applications of Linear Programming, Soft Tools & Systematic Programing, Banking & Financial Market, Competition & Strategy, International Trade

PROFESSIONAL EXPERIENCE

CITIC Securities Co., Ltd.

Beijing, China

Quantitative Strategies Intern

June 2024 - Sep. 2024

- Conducted an event study on stock repurchases in China's A-share market and analyzed the impact of repurchases with different purposes, finding repurchases aimed at market value management significantly enhanced stock excess returns.
- Devised two factors (Rolling Dividend Yield factor and Repurchase Shareholder Return factor) and performed stratified backtesting from Jan. 2009 to July 2024. Results exhibited statistically significant monotonic trend in returns across layers, with top layer achieving annualized returns of 13.5% and 15.1%, respectively.
- Developed monthly cyclic Enhanced Indexing strategy based on Repurchase Shareholder Return factor, and reached excess return of 9% compared to baseline strategy (CSI Dividend Index) over backtesting period from Jan. 2012 to July 2024.

Zheshang Securities Co., Ltd.

Shanghai, China

Quantitative Research Intern

July 2023 - Oct. 2023

- Developed automated feature engineering system based on Genetic Programming to conduct Alpha research on minute-level stock data. Reached average IC of 0.08 and average IR of 0.95 over backtesting period from Oct. 2022 to Oct. 2023.
- Devised mid-term reversion strategy based on China's CSI 300 Index, achieved Sharpe ratio of 2.31 over backtesting period from Sep. 2020 to Sep. 2023.

Co-Stone Asset Management Co., Ltd.

Shenzhen, China

Quantitative Research Intern

June 2022 - Sep. 2022

- Developed end-to-end backtesting framework for fundamental data Alpha research and executed quantamental analysis on synthetic biology industry.
- Composed three reports about health market conditions and proposed monthly cyclic trading strategies.

CSC Financial Co., Ltd.

Shanghai, China

Industry Analyst Intern

June 2021 - Sep. 2021

- Executed research on New-Energy industry, and assisted in due diligence on hydrogen energy company pre-IPO, including compiling project prospectuses and producing asset evaluation summaries.
- Automated financial data retrieval from individual company websites by leveraging Selenium and performed quantitative review of credibility of over 1000 project-related enterprises using VBA, WIND and Octopus.

China International Capital Corp Co., Ltd.

Shanghai, China

Investment Analyst Intern

Sep. 2020 - Nov. 2020

- Devised predictive statistical indicators for equity research, focusing on companies in biomedicine and new retail.
- Assisted in company due diligence, market analysis, and post-research data analysis on project proposals.

ACADEMIC PROJECT

Forecasts on Best Investment Portfolio for Healthcare Companies, Supervised by Prof. Miquel Alonso Apr. 2022 - July 2022

- Led a research team in the prediction of 30-day stock prices for pharmaceutical companies using ARIMA-GARCH model, constructed optimal portfolios based on Mean-Variance model, and utilized Monte Carlo simulation to evaluate efficient frontier of portfolios. The work was accepted by 2nd International Conference on FMET and published in Atlantis Press.

SKILLS AND INTERESTS

- **Skills:** Python, Java, C, R, MATLAB, SQL, Git, Linux/Bash, Bloomberg Terminal, VBA, SAS, Stata, LaTeX
- **Interests:** Visual artist (national 2nd prize), Piano, Dancing, Swimming, CrossFit