



Ruoyan Kong

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Education

- 2016.9-2018.7 **School of Economics & Management, Tsinghua University** Master in Finance (Insurance and Big Data Finance)
- GPA: 3.5/4.0; Rank: 1/18
 - Honors: First Prize Scholarship
 - Major Curriculums: *Investment Principals, Quantitative Trading, Insurance*
- 2012.9-2016.7 **School of Mathematics, University of Science and Technology of China** Bachelor in Information and Computing Science, Minor: Computer Science
- GPA: 3.92/4.30; Rank: 7/120
 - Honors: Outstanding Graduates, National Scholarship (1%)
 - Major Curriculums: *Statistics, Probability Theory, Algorithm, Computer Graphics, Database*
 - Proficiency in Python, C++, MATLAB, Code Quantity: 8000 lines.

Research Experience

- 2017.9-(Ongoing) **School of Economics and Management, Tsinghua University**
- Built model for the boundaries between pooling-risk strategy, hedging-risk strategy and avoiding-risk strategy. Delivering. Supervised by Professor Michael Powers.
- 2016.12-2017.8 **Department of Investment Management, Derivatives-China**
- Built market timing strategy based on Hidden Markov Model and MCMC with improvement via Adaboost to apply to different market environments, created annual revenue rate 7%
- 2015.7-2015.9 **Laboratory of Applied Mathematics, Simon Fraser University**
- Built finite element model of muscle, nerve based on dealii. Supervised by Professor Nilima Nigam.
- 2014.9-2016.5 **National Engineering Laboratory for Speech and Language Information Processing, Department of Data Mining**
- Exploited recommendation systems, *Group Preference Aggregation: A Nash Equilibrium Approach, In Proceedings of the 16th IEEE International Conference on Data Mining (ICDM'16), Barcelona, Spain, 2016, 679-688.* Supervised by Professor Qi Liu.
 - Exploited sealed-first auction and crowdsourcing systems, undergraduate thesis: *When Will Incentives Work in Repeated Crowdsourcing System?* Supervised by Professor Qi Liu.

Other Information

- Language: TOEFL: 106, GRE 327
- Certificates: CFA level1

Extra-curricular Activities

- 2014.7 **Kongdian Middle School** Volunteer Teacher Kongdian Village
- Taught mathematics and English to middle school students, improved teaching method and enhanced students' learning enthusiasm, got the *Advanced Social Practice Student* honor
- 2013.9-2015.6 **School Orchestra** Violinist