

SONG SHENGJIE

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EDUCATION

Beijing Normal University

Undergraduate Student, Sep 2021 – Jun 2025

GPA: 3.9/4.0, 93.16/100

Rank: 1st of the college (Top 2.33%)

Coursework: Calculus (98), Microeconomics (95), Macroeconomics (99), Statistics (95), Real Variable Function (97), Finance (97), Corporate Finance (96), Financial Engineering (96), Data Structure (94), Econometrics (94), JAVA (95), International Trade (95), Investment (94)

FIELDS

Financial Technology

HONORS

National Scholarship (Top 1% of the university, highest scholarship from Ministry of Education of China)

The First Prize Scholarship (Top 10% of the school, highest academic honor at BNU)

International Genetically Engineered Machine Competition (GOLD MEDAL)

Excellent Survey Team of China Health and Retirement Longitudinal Study

National Math Contest (the third prize at provincial level)

National Mathematical Modeling Contest (the second prize at provincial level)

National College Students Market Survey and Analysis Competition (the third prize at provincial level)

WORKING

How Buffett 's Investment strategy effect on the Asset Pricing Factor Model?

PAPER

Supervisor: Han, M., Dr., from BNU

Project: the Provencial "Climbing" Program of China

How the value investment strategy is priced in China's A-share market is a popular topic in the field of asset pricing. In this paper, I found the individual stock data of Shanghai and Shenzhen A-shares from 1998 to 2023 and compute Buffett's indicators with cheapness, safety, and quality. Then, I construct 50 portfolios and use Fama-Macbeth two-stage regression to compare the empirical performances of the CAPM, Fama-French five-factor model and other factor models added Buffett's factors to gain the extended factor model of excess returns in China's stock market. The results show that the Buffett indicator can explain the existence of excess returns in China's stock market; the factor model containing the Buffett factor is more suitable to be used as the pricing model of China's stock market than conventional; the Buffett factor measure constructs the extended six-factor model of the value investment strategy, which is effective in explaining the characteristics of China's stock market returns.

RESEARCH

Beijing Normal University, Research Assistant

Dec 2023 – Feb 2024

EXPERIENCES

Supervisor: Du, Tongyun, Dr., from BNU

Project: Supported by the Fundamental Research Funds for the Central Universities

- Extracted Trust/Cohesion etc. to estimate social capital from Thousand-Village Survey in Guangdong database
- Established non-linear impact mechanisms based on machine learning to explore the impact of social capital support role on life satisfaction of urban-rural shift, aiming to providing policy advice to improve life quality

Peking University, Interviewer

Mar 2022 – Oct 2022

*Supervisor: Zhao, Yaohui, Prof., from PKU**Project: China Health and Retirement Longitudinal Study*

- Visited more than 15 sample villages and interviewed over 60 middle-aged and elderly people, aiming to collect a set of high-quality micro-data representing households and individuals of Chinese people aged 45 and above.
- Completed the whole process from procurement to questionnaire survey, medical examination and collection of biological information to analyze the problem of population ageing in China and interdisciplinary research.

PROFESSIONAL EXPERIENCE **Topsperity Securities, Shanghai**

Aug 2023 – Oct 2023

Position: Research Intern in overseas macroeconomics intuition

- Built databases of U.S. inventories, retail sales, CPI, U.S. bond allocation of QDII funds from Fred, Bloomberg, wind, etc., and analyzed through Excel functions and pivot table to judge the U.S. macroeconomic trend
- Explored PMI etc. in the supply-side and Inflation/imports & exports/US dollar index in the demand-side data in the US, Japan and Europe, and write 4 macro reports weekly to find out the causes and impact on investors
- Gathered the proxy indicators behind many unusual economic data, such as student loan forgiveness during the COVID-19 and the macro trend of the inventory replenishment cycle in US to analyze the reasons of anomalies

ACTIVITY **Influencer, Bilibili and little red book**

Jan 2022 – Feb 2024

- Published original study notes for professional courses, with sales over 20,000 RMB
- Taught core courses of economics, finance, computer, and math courses online, gaining more than 20,000 followers and over 1 million video views and widely recognized amongst peers and teachers
- Extracted the key points and difficulties to make them simpler, popular videos include: Literature derivation of microscopic models of lemon cars that awarded Nobel Prize

LEADERSHIP **Student Union's General Affairs Minister**

Aug 2023 – Oct 2023

- Responsible for general union management, including personal administration, financial control, and so on
- Recruited and built a strong team for student department, fulfil all obligations and successfully organized several student activities, awarding Best President of Student Department

LANGUAGES IELTS 6.5 (Listening6.5, Reading7, Speaking6.5, Writing6.5)
Mandarin primary-level B certificate (native speaker)**SOFTWARE SKILLS** Advanced: R, Stata, C/C++, Basic: Python, Java
proficient data processing analysis, machine learning, MS-Office software (Word, Excel etc.)**INTEREST** Teaching (working as a teaching assistant in high school and IELTS English institutions)
Volunteering (Accumulated over 300 hours, including the 3rd Boao Forum, the sixth China's Educational Innovation Expo etc.)
Travelling (Travelled to more than 30 cities in China)
Sports and Bodybuilding (Badminton, Table Tennis etc.)**PERSONAL INFORMATION** Qualification: Accounting Professional and Technical Qualification Certificate (Junior)
Born: Qingdao, Shandong, China
Self-media Platform: <https://b23.tv/eRHF547>