

# YANGHONG GUO

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## EDUCATION

### University of Texas at Dallas

*PhD in Statistics*

**Aug 2021 – Present**

*Dallas, TX*

### Columbia University

*MA in Statistics*

**Sep 2016 – May 2018**

*New York, NY*

### University of Houston

*MS in Applied Mathematics*

**Aug 2015 – May 2016**

*Houston, TX*

### East China University of Science & Technology

*BS in Mathematics & Applied Mathematics*

**Sep 2012 – Jun 2016**

*Shanghai, China*

## SKILLS

- **Languages:** Python, MATLAB, C++, Latex, HTML
- **Database:** MySQL, SQL Server
- **Data Analysis:** R, SAS
- **Version Control:** GitHub

## EXPERIENCE

### Bank of China

*Industry Researcher*

**Jul 2019 – Aug 2020**

*Beijing, China*

- Analyzed customer service hot-line data by the speech semantic analysis system
- Extracted effective information by keyword modeling, analyzed frequent issues, and predict potential issues

### Beijing Micai Investment Co., Ltd.

*Crypto Data Analyst*

**Jul 2018 – Mar 2019**

*Beijing, China*

- Identified and implemented quantitative automatic trend-tracing trading strategy
- Deployed trading strategies to the local server and maintained them daily
- Applied web-crawler with Python to collect online STO data then saved to the database by MYSQL
- Generated bilingual research reports on the in-depth study of new STO crypto launched

### Taikang Pension & Insurance Co., Ltd.

*Pension Investment Analysis Intern*

**Mar – May 2020**

*Beijing, China*

- Made strategic asset allocation decisions with B-L model in MATLAB with data from 2013 to 2018
- Supervised the investment performance of investment of subordinate bodies and gave improvement advice

### China Merchants Securities Co., Ltd.

*Quantitative Analysis Intern*

**Jun – Aug 2017**

*Shenzhen, China*

- Designed investment strategies by applying RNNs on historical stock performance data
- Detected listed companies with significant default risk by financial-soundness indicators

## PROJECTS

### Potential ETC Customer Identification | *Python, TensorFlow*

**Nov 2019**

- Processed the original dataset of 9 million samples with de-noise analysis
- Applied naive Bayes principle to obtain the soft voting output under the assumption of independence
- Utilized data discretization methods to further reduce model complexity
- Refined the data by Grid Search and Ensemble Generation and achieved an AUC over 0.9 of targeting a potential ETC Customer

### Feature Sensitive 3D Printing Adaptive Slicing Algorithm | *MATLAB, R*

**Jun 2016**

- Built the feature sensitive metric of the object surface, then mapped the 3-dimensional points to a sextuple space
- Pinpointed areas with significant normal vector change and huge curvature of local surface
- Traversed all the layers and pairs of points on the layer, which greatly improved the surface accuracy by 10

## HONORS & AWARDS

- Nomination Award in 2019 Bank of China Machine Learning Modeling Contest
- Outstanding Work Prize in 2016 Student Entrepreneurship and Innovation Competition
- ECUST Academic Scholarship for 2012-2016 consecutively during undergraduate