

YANGHONG GUO

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EDUCATION

University of Texas at Dallas <i>PhD in Statistics</i>	Aug 2021 – Present <i>Dallas, TX</i>
Columbia University <i>MA in Statistics</i>	Sep 2016 – May 2018 <i>New York, NY</i>
University of Houston <i>MS in Applied Mathematics</i>	Aug 2015 – May 2016 <i>Houston, TX</i>
East China University of Science & Technology <i>BS in Mathematics & Applied Mathematics</i>	Sep 2012 – Jun 2016 <i>Shanghai, China</i>

SKILLS

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

EXPERIENCE

Bank of China <i>Industry Researcher</i> <ul style="list-style-type: none">• 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	Jul 2019 – Aug 2020 <i>Beijing, China</i>
Beijing Micai Investment Co., Ltd. <i>Blockchain and Crypto Data Analyst</i> <ul style="list-style-type: none">• 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	Jul 2018 – Mar 2019 <i>Beijing, China</i>
Taikang Pension & Insurance Co., Ltd. <i>Pension Investment Analysis Intern</i> <ul style="list-style-type: none">• 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	Mar – May 2020 <i>Beijing, China</i>
China Merchants Securities Co., Ltd. <i>Quantitative Analysis Intern</i> <ul style="list-style-type: none">• Designed investment strategies by applying RNNs on historical stock performance data• Detected listed companies with significant default risk by financial-soundness indicators	Jun – Aug 2017 <i>Shenzhen, China</i>

PROJECTS

Potential ETC Customer Identification <i>Python, TensorFlow, Scikit-learn</i> <ul style="list-style-type: none">• 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	Nov 2019
Feature Sensitive 3D Printing Adaptive Slicing Algorithm <i>MATLAB, R</i> <ul style="list-style-type: none">• 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%	Jun 2016

HONORS & AWARDS

- Passed CFA Exam Level III
- 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