Yanghong Guo

800 W Campbell Rd, Richardson, TX 75080

J 682-298-2152

yxg190031@utdallas.edu

yg2485.github.io

linkedin.com/in/yanghongguo

EDUCATION

PhD in Statistics

University of Texas at Dallas

Aug 2021 - Present

Dallas, TX

Columbia University

Sep 2016 – May 2018

MA in Statistics

New York, NY

University of Houston

Aug 2015 - May 2016

MS in Applied Mathematics

Houston, TX

East China University of Science & Technology

Sep 2012 - Jun 2016

BS in Mathematics & Applied Mathematics

Shanghai, China

SKILLS

• Languages: Python, MATLAB, C++, Latex, HTML

• Database: MySQL, SQL Server

• Data Analysis: R, SAS

• Version Control: GitHub

EXPERIENCE

Bank of China Jul 2019 - Aug 2020

Industry Researcher 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.

Jul 2018 - Mar 2019

Blockchain and Crypto Data Analyst

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.

Mar - May 2020

Beijing, China

Pension Investment Analysis Intern

- 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.

Jun - Aug 2017

Quantitative Analysis Intern

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, Scikit-learn

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

- CFA level III candidate
- 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