Yue Ruilong

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EDUCATIONAL BACKGROUND

Tsinghua University, Dept. of Industrial Engineering Beijing, China

Industrial Engineering B.Eng., minor in Statistics 2015.8-Present

- **GPA:** 3.66/4 **Rank**：7/54 Most math courses > 90 (top 20%)
- **Scholarship:** National Endeavor Fellowship, Scholarship of Academic Excellence, Scholarship of Outstanding Volunteers
- **Courses:** Operations Research(1-3); Introduction to Data Science, JAVA and Object-Oriented Programming, Numerical Analysis, Data Structure and Algorithm Analysis; Engineering Economy, Database Concepts, Modeling and Simulation; Multivariate Statistics Analysis, Linear Regression Analysis, Experimental Design, Applied Time Series Analysis, Financial Statistics, Reliability Data and Survival Analysis
- **Courses (taking):** Convex Optimization, Introduction to Mathematical Physics Equations, Statistical Calculation, Stochastic Process, Stochastic Analysis

RESEARCH PROJECT

A Solution to Big-data Dynamic Portfolio Selection Problem with No-shorting Constraints 2018.7-2018.10

Instructor: Hoiying, Wong, Professor, Department of Statistics, Chinese University of Hong Kong

- Self-studied stochastic calculus, optimal control, high-dimensional statistics and other knowledge. Analyzed the viscous solution of portfolio problems under short-selling constraints. Calculated the theoretical and estimated statistics of terminal wealth, and proved its convergence properties. Finding a key factor affecting convergence, a new method (NSLPO) was proposed to implement strategies with high-dimensional data.
- Used simulation and empirical research methods to study the convergence properties and effects of NSLPO, and compared the results with LPO results in markets with and without strict short-selling restrictions. And am trying to organize the results to a paper.

COURSE PROJECT

Time Series Modeling Analysis of Beijing Housing Price, 2018.6-2018.7

Instructor: Dong Li, Associate Professor, Center for Statistical Science, Tsinghua University

- Crawled the monthly house price, quarterly GDP for descriptive analysis. An ARIMA model was fitted and test for house price, and parameter estimation and model diagnosis were performed.
- Performed outlier detection on the model, extracted external interventions and included them in the model. Forecasted housing price change and explored the relationship between house prices and GDP changes.

An Empirical Study of Asset Pricing Model in China, 2017.11-2017.12

Instructor: Dong Li, Associate Professor, Center for Statistical Science, Tsinghua University

- Verify the CAPM, APT and multi factor models. The investment strategy was realized by python. Did the optimization on maximum Sharpe rate and minimum variance, and the revenue of 200%-400% was obtained.

SOCIAL ACTIVITIES

Global South Culture Immersion Program UGM-Tsinghua University Yogyakarta, Indonesia 2017.9

- Put forward questions and suggestions. Got appreciations for research ability and outstanding performance.

ADDITIONAL INFORMATION

English: with overseas experience, proficient in reading and writing, fluent listening and speaking ability

Skills: **R(10 projects), LaTeX, python,** MATLAB, SAS, C, Java, MySQL, CPLEX, Minitab, Microsoft Office

Extensive interest: swimming, table tennis (department team member), reading and “modern style” poetry, etc.