

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:** 3.48/4 **Rank:** 5/55 Most math courses >90
- **Scholarship:** National Endeavor Fellowship(twice), Scholarship of Academic Excellence(twice), Scholarship of Outstanding Volunteers, etc.
- **Courses:** Operations Research(1-3), Probability Theory, Statistical Inference. JAVA and Object-Oriented Programming, Data Structure and Algorithm Analysis. Quality Control and Management, Production Planning and Control, Engineering Economy, Database Concepts, Modeling and Simulation, Design of Experiments. Reliability Data and Survival Analysis, Multivariate Statistics Analysis, Linear Regression Analysis, Applied Time Series Analysis, Financial Statistics, Numerical Analysis, etc.

WORK EXPERIENCE

Beijing Shuwu Commercial Technology Co. Ltd

Beijing, China

Stock Quantitative Strategy Intern

2018.1-2018.3

- Analyzed the historical data of some stock in 2015. Use R to extract the characteristics including stock trading volume, transaction price, committee and their ma value when there are obvious trends in the stock tick data, to provide data support for the team to develop the T+0 trend strategy.
- Studied the conditions of trading and stop conditions (including funds, price, form, volatility and so on) in the trend trading strategy, and selected stocks with a large number of day fluctuation in the last 3 months by standard deviation.
- Read more than 30 research reports, and tried to introduce the Dual Thrust strategy and the opening interval breakthrough. Finally I realized the R-breaker strategy, and completed the optimization of the dynamic adjustment of six prices according to the historical transaction, avoiding the frequent losses caused by the unreasonable initial price. Both data in and out of sample obtained good returns in 2015-2016, which provided a new direction for trading strategy development of our team.

COURSE PROJECT

An empirical study of asset pricing model in China,

2017.11-2017.12

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

- Select CSI 300 Index in 2015 to realize and verify the CAPM, APT and multi factor models. From the regression model, the parameters are calculated, stock buying and selling operations are carried out, and the investment strategy is realized by python.
- From the theory of portfolio allocation of CAPM model, do the optimization on maximum Sharpe rate and minimum variance. Further analysis of 2009-2015 years' long-term retest is carried out to evaluate the returns and risk indexes of the model retest results, and the revenue of 200%-400% is obtained.

Study on the factors of drinking behavior of middle school students, (with classmates)

2017.4-2017.6

Instructor: Chen Wang, Dept. of Industrial Engineering, Tsinghua University, Assistant Professor

- Describe data of alcohol consumption and other information of a middle school student abroad with R.
- Select main factors affecting alcohol consumption with PCA, and do multiple linear regression, factor analysis and error analysis. The regression model and conclusion of the relationship between alcohol consumption and performance, sex and family economic conditions is obtained, and lastly we showed our posters and questionnaires in the Department.

Optimal location of express point in Tsinghua University, (with classmates)

2016.11-2016.12

Instructor: Tianhu Deng, Dept. of Industrial Engineering, Tsinghua University, Associate Professor

- With problem of the low efficiency of the campus express system, the optimization of the location of the express point is carried out, and the operational research model is set up with the constraints of cost and others to minimize the average time of express delivery.
- A large number of data related to the collection cost, distance, the spatial distribution of the students and the express point are gathered. The optimal solution and the sensitivity analysis is obtained by CPLEX. We get the optimal scheme for the location of the three express points: Zijing #14, Tingtao Yuan and the Northeast gate, and the optimal number of employment.

Implementation and verification of MT algorithm

2016.11-2016.12

Instructor: Pingke Li, Dept. of Industrial Engineering, Tsinghua University, Associate Professor

- Review the evaluation criteria and main methods of pseudorandom number generator, the details, advantages and disadvantages of MT algorithm and its parameter selection. Implement and verify the MT algorithm with C on classical probability problem including coin throwing, even random number generation, Pu Feng pin and gift pairing.

SOCIAL ACTIVITIES

CSTA of Dept. of Industrial Engineering, Vice President

2017.1-2018.2

- Planned and organized the IE Comprehensive Skills Competition, micro Sharon between teachers and students and other activities. Undertook the writing of WeChat articles, mail and scheme, summary and other documents, and organized the specific work. Assisted the Department to win the award of the Challenge Cup excellent organization and effectively enhance the research atmosphere in the department.

Global South Culture Immersion Program UGM-Tsinghua University

Yogyakarta, Indonesia 2017.9

- In the lectures and visits, I put forward some pertinent questions and suggestions. I investigated the theme of the Indonesian language development and national unification with classmates and the results are displayed. Lastly I got appreciations of many professors for the research ability and outstanding performance.

ADDITIONAL INFORMATION

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

Skills: **R, Java, python, C, MySQL, SAS, CPLEX, Minitab, Microsoft Office**

Extensive interest, like swimming, table tennis (department team member of Dept. of Industrial Engineering) and other sports, reading and “modern style” poetry, etc.