

# Ziteng Dong

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## EDUCATION BACKGROUND

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### University of St Andrews

09/2023-09/2024

- **MSc Applied Statistics and Datamining**
- *GPA: 17/20, Dean's List, Distinction*
- **Courses:** Advanced Data Analysis, Applied Statistical Modelling Using GLMs, Markov Chain and Processes, Medical Statistics, Multivariate Analysis, Introductory Data Analysis, Knowledge Discovery and Datamining, Software for Data Analysis

### The Hong Kong Polytechnic University

08/2022-07/2023

- **Master of Finance (Investment Management)**
- *GPA: 3.66/4.3, Distinction*
- **Courses:** Accounting for Business Analysis, Economics for Financial Analysis, Investment, Principle of Corporate Finance, Quantitative Methods for Finance, Regulatory Framework, Finance and Strategy, International Financial Management, Security Analysis and Portfolio Management, Fixed Income Securities, ESG Investment and Green Finance

### Henan University of Economics and Law

09/2018-07/2022

- **Bachelor of Economics in Investment**
- *GPA: 90.43/100, Outstanding Graduate*
- **Core Courses:** Accounting, Assets Evaluation, Advanced Calculus, Econometrics, Macroeconomics, Corporate Finance, Financial Analysis, Financial Engineering, Financial Market, Financial Risk Management, Futures and Options, Investment Banking, Linear Algebra, Probability Theory, Project Financing, Statistics

## RESEARCH EXPERIENCE

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### Dissertation: Industry Classification Prediction Using Hierarchical Classification

08/2024

- Accurately categorizing companies is crucial for both academic and business communities to better understand their financial decisions and market behavior. Previous studies mainly focused on predicting the North American Industry Classification System (NAICS) codes and were limited to flat classification algorithms. It remains a challenge to account for the hierarchical structure of the industry classification system. This research extends previous studies by leveraging the hierarchical classification algorithms to predict the Global Industry Classification Standard (GICS) codes based on financial statement data. The hierarchical model we trained used the local classifier per node approach and achieved high accuracy, indicating a strong performance in predicting GICS codes. Additionally, we found predictions on deeper levels tend to result in lower performance. We tackled the data imbalance issue in industry distribution with a novel resampling method tailored for hierarchical datasets. We also compared the success of hierarchical classification models and flat classification models, finding that hierarchical classification is better at predicting GICS codes.

### Project Paper: Did Chinese convertible bondholders make the right decision on converting bonds to stocks?

05/2023

- This paper analyzes the early exercise of Shanghai Stock Exchange (SSE) and Shenzhen Stock Exchange (SZSE) listed convertible bonds by investors over the 2017-2022 period. We present two main findings. First, there are early exercises that can be identified as clearly irrational in SSE and SZSE, and 40% of the actual early exercise violates the rational choice of investors and over 70% of irrational conversion behaviors occur when the convertible bonds have 2 to 3 years left to maturity. Second, weekday distribution of irrational conversions is almost evenly distributed, but the distribution of irrational conversion amount is concentrated on Fridays, possibly indicating the presence of a dividend effect in the market. Additionally, the regression results support our hypothesis that several factors including investors with smaller bond amounts, bonds further from maturity, higher potential conversion loss and greater stock price daily influence the likelihood of irrational conversion behavior among bondholders.

### Graduation Thesis: Research on the Prevention of Default Risk of SOEs Bonds under the Background of Strong Supervision (Case Study on Yongmei Holdings)

04/2022

- This paper selected Yongmei Holdings as a case and introduced the causes, consequences and negative impacts of this default; analyzed financial data fraud, misrepresentation, corporate governance, financial management system, risk management and other issues exposed before and after the default of Yongmei Holdings, as well as the illegal operation of related intermediaries, the typical problems that commonly exist in SOEs and point out the risk characteristics of SOEs in the bond market; provided reasonable suggestions on the risk management and default disposal of SOE's bonds from the perspectives of regulatory agencies, financial intermediaries, and corporate governance.

## **COURSEWORK**

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### **Medical Statistics ---- Software: R**

#### ➤ **Meta-Analysis**

Performed a meta-analysis on the relative risk based on data from multiple papers examining the use of antiseptics for umbilical cord stump treatment and its impact on neonatal mortality. The results showed that antiseptics significantly reduced the risk of neonatal death.

#### ➤ **Survival Analysis**

Conducted survival analysis on a dataset of 90 cancer patients, to evaluate the variation in mortality rates across different cancer stages over time. Fitted survival models using non-parametric methods and Cox proportional hazard models using prostate cancer data and related gene expression data; identified genes having significant relation with prostate cancer.

### **Multivariate Analysis ---- Software: R**

#### ➤ **Analysis of Facebook Metrics Data for Cosmetic Companies**

Utilized Principal Component Analysis (PCA) and clustering algorithms to analyze engagement patterns of Facebook posts generated by cosmetic companies; identified factors influencing post performance to optimize posting strategies.

### **Knowledge Discovery and Data Mining ---- Software: Python**

#### ➤ **Classification Tasks**

Conducted binary classification on U.S. flight operation data to predict whether flights would be operated as scheduled; performed multi-label classification on clinical trial data for cirrhosis to predict treatment outcomes for patients with cirrhosis and those undergoing liver transplantation; dealt with data imbalance issue.

## **WORK EXPERIENCE**

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### **Zhejiang Tianchi Zheng Private Equity Fund Management ---- Trading Researcher      02/2025-Present**

- Developed and optimized quantitative trading strategies for stock market; Analyzed backtesting results and fine-tuned parameters for improved performance

### **Central China Securities ---- Intern, Corporate Finance Department      01/2021-02/2021**

- Prepared due diligence documentation for asset securitization and bond issuance for two real estate companies; organized and analyzed contractual relationships for both an ABS project and a bond underwriting project.

### **Orient Securities ---- Intern, Institutional Business Department      10/2020-12/2020**

- Supported the department in conducting due diligence on the equity pledge of the actual controller of a publicly listed company, including collecting and analyzing the shareholding structure, pledge ratio, and potential risks, and preparing a due diligence report.

## **HONOR**

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Distinction Degree at University of St Andrews	09/2024
Deans' List for Academic Excellence at University of St Andrews	09/2024
Distinction Degree at the Hong Kong Polytechnic University	07/2023
Outstanding Graduate of Henan University of Economics and Law	05/2022
First-prize Scholarship of Henan University of Economics and Law	03/2022
Ng Teng Fong Academic Scholarship	10/2021
Merit Student Award of Henan University of Economics and Law	12/2019
Excellent League Cadres of Henan University of Economics and Law	11/2019