Xinyue (Joyce) Dong

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EDUCATION

NEW YORK UNIVERSITY New York, NY
The Courant Institute of Mathematical Sciences
M.S. in Mathematics in Finance (expected Dec 2022)

- ***Coursework:*** Monte Carlo and finite difference methods, black-scholes, risk management (VaR and stress testing), SDE and Ito calculus, interest rate and FX models (CIR, Hull-White), financial computing in Java, dynamic asset pricing, computing in finance

WUHAN UNIVERSITY Wuhan, China
BA in Economics and BS in Mathematics, Major in Mathematical Finance (Sep 2016 - Jun 2020)

- ***Coursework:*** ODEs, real analysis, linear algebra, probability, hypothesis testing, operational research, dynamic optimization, advanced econometrics, options, futures and other derivatives, time series analysis, brownian motion, markov chain, martingale, calculus
- ***Awards***: Excellent Student Scholarship (Top 3% in the class)

EXPERIENCE

BYTEDANCE Beijing, China
Data Analyst Intern, E-Commerce Business Department (Jan 2021 - Jun 2021)

- Monitored the performances of products through the dashboard, analyzed core indicators like GMV, GPM, PV, ROI, CTR and D-O Rate using Python and Excel
- Formulated specific strategies to improve the sales of the products and forecast future trends with charts using Python and Excel, and the key product's page view was enhanced by 52%
- Developed a rule of setting up rank lists, which can be seen on TikTok, and established a corresponding dashboard through the database using data analysis expressions

CHINA RENAISSANCE Beijing, China
Investment Banking Intern, Investment Banking Department (Aug 2020 - Dec 2020)

- Assisted in drafting the IPO prospectus and conducted the due diligence of the company
- Implemented the industry research with WIND, including the benchmarking companies' analysis using ratios such as inventory turnover ratio, cash ratio and debt-to-asset ratio

CHINA SECURITIES Beijing, China
Quantitative Trading Intern, Derivatives Trading Department (Dec 2019 - Mar 2020)

- Designed a trading strategy for stocks in terms of stock indicators like Bollinger Bands with Python, on the basis of daily close prices of CSI 500 and CSI 300 stocks
- Performed data analysis and visualization to help draft weekly reports using Python Matplotlib

WUHAN UNIVERSITY Wuhan, China
Teaching & Research Assistant, Institute for Advanced Study (Sep 2018 - Sep 2019)

- Filtered out incomplete and erroneous macroeconomic data of 31 different regions in China, regarding the environmental factors, and generated time series with Python
- Set up fixed-effect and difference-in-difference models using STATA to analyze the macro policy influence on the environment, and to test the sensitivity of different factors

HUANENG GUICHENG TRUST Beijing, China
Intern, Trust Business General Affairs Department (Jul 2018 - Aug 2018)

- Increased the company-wide efficiency by establishing and reinforcing the auto-crawling and rating system regarding different companies using Python packages like requests and re
- Observed performance of partner companies and outlined evaluation reports with LaTex

PROJECT

WUHAN UNIVERSITY Wuhan, China
Mathematical Contest in Modeling (MATLAB)

- Leveraged MATLAB to set up multi-goal & multi-restriction optimization models to minimize the cost of overhaul and time cost of EMU trains
- Applied Ant-Colony Algorithm to decipher the most efficient EMU train deployment

COMPUTATIONAL SKILLS/OTHER

Programming Languages: Python, Java, R
Software and Certifications: LaTex, STATA, MATLAB, WIND, Futures Practice Qualification
Languages: Mandarin (native), English (fluent)