

MINGDONG MOU 牟名东

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时间安排: 2014年10月中旬起可进行全职实习,11月中旬取得硕士学位,年底前完成学位认证
持有一年期香港工作签证(IANG),可合法在香港逗留与工作

教育背景

- 2014.11: 理学硕士, 运筹学与商业统计专业, 香港浸会大学 **平均绩点:3.28/4.0**
■ 学习 时间序列分析 (A), 商业统计建模(A)和金融衍生品(B)等基本商业知识
- 2012.07: 理学学士, 数学与应用数学专业, 海南大学 **平均成绩: 80/100**
■ 掌握基本的数学建模(A), 数理统计(A) 和数值计算方法(B)等技能

实践经历

- 2014.11-今 **算法交易项目实习生**, 深圳市国泰安教育技术有限公司
■ 学习 VWAP, TWAP 等执行策略在降低大额交易冲击成本方面的应用
■ 协助研发人员分析市场特征、检查前端数据、总结算法执行情况
- 2014.07 硕士毕业论文: **生存分析在信用卡违约率方向的应用**
■ 使用生存分析方法分析信用卡违约数据, 结合 FICO 评分尝试预测用户违约率情况
■ 使用 R 语言、ggplot2、reshape2 和 survival 扩展包进行数据可视化、处理与建模
- 2012.06: 学士毕业论文: **GARCH 模型的香港股指期货市场研究**
■ 通过 MATLAB 计算 GARCH-VaR 模型尝试控制恒生指数期货市场的投资风险
- 2011.09: 数学建模竞赛: **城市表层土壤重金属污染分析**
■ 使用 MATLAB 进行数据可视化, 应用主成分分析和高斯扩散模型确定污染源位置
- 2014.04 阿里巴巴大数据竞赛: **天猫用户品牌偏好分析及购买行为预测**
■ 使用 R 语言分析十万行天猫用户行为数据, 尝试预测用户购买行为, 赛季排名前 20%

课外活动

- 2009.06-2012.12: 教授助教、办公室助理, 海南大学语言与跨文化交际研究所
■ 协助举办三次专业竞赛, 发表期刊论文 1 篇, 参加研讨会议宣读论文 1 篇
- 2008 -2010: ".COM" 志愿者服务队 队长, 海南大学
■ 与 50 名志愿者一起免费为全校师生解决计算机软硬件故障

技能与奖项

- 电脑技能:** 使用过 MATLAB, R, SPSS, Eviews 和 Lingo 语言, 了解 VBA 和 EXCEL 宏的基本应用
熟练使用微软办公套件, 微软认证 MOS EXCEL 专家级, SAS 认证基础程序员
- 语言技能:** 英语: 托福 84 分 普通话: 标准
- 曾获奖项:** 香港渣打马拉松十公里完赛、三次海南大学校级奖学金、全国数学建模竞赛二等奖、海南省数学建模竞赛一等奖、海南大学优秀毕业论文

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Availability: Present ———2014.11.24: Student VISA with NO Objection Letter, Internship permitted
2014.11.25 ———2015.11.24: IANG VISA, Work Permitted at Hong Kong

Education Background in Mathematics and Business Statistics

2014.11: **M.Sc. in Operational Research and Business Statistics**, Hong Kong Baptist University **GPA:3.28/4.0**
■ Strong understanding in Applied Time Series (A), Business Statistics(A) and Derivatives(B)

2012.07: **B.S. in Mathematics and Applied Mathematics**, Hainan University, Mainland China **Average Score: 80.47/100**
■ Soiled Knowledge in *Mathematical Modeling (A)* and *Mathematical statistics(A)*

Relevant Experience in Data Processing and analysis

2014.11-pres. Internship in **Group of Algorithmic Trading System**, GTA Education Technology Co., Ltd.
■ Studying use VWAP and TWAP strategies to decreasing the impact costs on stock market
■ Helping analyst on market feature analysis, data cleaning and performance summary

2014.07 Graduate Dissertation: **Credit Data Analysis using Survival Models**
■ Applied the survival model for credit card dataset to predict the default rates
■ Used R language with ggplot2 package to complete data visualization and model

2012.06: Undergraduate Thesis: **GARCH Model in the Hong Kong Stock Index Futures Market**
■ Practiced in calculate GARCH-VaR in MATLAB to control investment risk on HSIF market

2011.09: China Undergraduate Mathematical Contest in Modeling: **City Surface Soil Pollution Analysis**
■ Experienced in data visualization, principal component analysis on MATLAB

2014.04 Alibaba Big Data Competition: **Customer Preference Analysis and Behavior Prediction**
■ Experienced in data cleaning and customer behavior analysis on real business big data
■ Predicted customer behavior by logistic regression, top 20% of more than 5000 groups

Extracurricular Activities

2009.06-2012.12: Teaching Assistant, Office Assistant of Institute of Language and Intercultural Communication Studies in Hainan University
■ Serviced 3 times on provincial competitions, published a journal paper

2008 -2010: Leader of Hainan University Student Volunteer “.COM” Service Team
■ Led a team of 50 volunteers to maintain I.T. for whole university over 2 years

Skills and Honor

Computer Skills: Familiar with MATLAB, R, SPSS, Eviews, SIMUL8, Lingo, VBA and EXCEL-macro
Proficient in using Microsoft Office with MOS EXCEL Expert Certificate
Experienced in SAS, SAS Certified Base Programmer

Language Skills: English: TOEFL 84 Mandarin: Native

Honor: Participate and finished 10km at Standard Chartered Hong Kong Marathon,
Won Outstanding Graduation Thesis, National second prize of CUMCM on undergraduate
Won 3 times scholarship at Hainan University