

ERDONG (NEIL) WANG

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EDUCATION

RUTGERS BUSINESS SCHOOL, RUTGERS UNIVERSITY

Sep. 2019 - May 2024

Ph.D. in Accounting

Newark, NJ

Research Interest: Fundamental Analysis and Disclosure Regulation.

SIMON BUSINESS SCHOOL, UNIVERSITY OF ROCHESTER

July 2018 – June. 2019

Master of Science in Finance (STEM-Certified program)

Rochester, NY

TIANJIN UNIVERSITY

Sep. 2014 – June 2018

Bachelor of Science in Finance

Tianjin, China

RESEARCH EXPERIENCE

INSTITUTE OF SOFTWARE CHINESE ACADEMY OF SCIENCE

Oct. 2017

Research on Machine Learning – Group Leader

Beijing, China

- Designed system to identify diseased trees in forest whose core process is based on machine learning.
- Learned machine learning methods like K-NN, Decision Tree, Naive Bayes and K-means; chose 5-layer Decision Tree for image classification considering algorithm efficiency and parameter adjustment result.
- Combined image classification model with processes of image collecting (satellite picturing) and feature extracting (gray-level co-occurrence matrix) through Python, finishing 10-day forest inspection in one hour.

NATIONAL UNIVERSITY STUDENT'S INNOVATION PROGRAM

May 2016 – May 2017

Research on Stock Forecasting System – Group Leader

Tianjin, China

- Developed stock forecasting program based on deep learning model as a part of reverse trading strategy.
- Researched on deep learning models like CNN, RNN and DBN, and discovered LSTM (variant of RNN) as fittest model for time series forecasting due to capability of memorizing long-term/short-term information.
- Predicted price trends of 500 Chinese stocks by applying LSTM model through Python, with 3000 samples of each stock as input of each prediction, showing mean accuracy 10% more than average in academia.

PROFESSIONAL EXPERIENCE

MINMETALS & JINGYI FUTURES CO., LTD

Aug. – Sept. 2017

Trading Strategy Intern

Tianjin, China

- Conducted technical analysis on Rebar future by combining indexes like oscillators (e.g. RSI, ROC), trend indexes (e.g. MACD, EXPMA) and momentum indexes; reported results on company's official platform.
- Designed two programed trading strategies (CPKI & SPA) with different combinations of trading thoughts by coding on Trade Blazer, resulting in 10% increased total profit and reduced profit variability than company's order strategy.

SHENWAN HONGYUAN SECURITIES CO., LTD

June – July 2017

Investment Banking Intern

Chongqing, China

- Due diligence investigation of IPO project: attended interviews with issuer's clients and suppliers; collected and sorted hundreds of materials of issuer and subsidiary companies, saving two weeks for IPO team.
- Composed "Business and Technology" part of IPO prospectus, inspecting pricing power of suppliers/customers, predicting cost/revenue items, and analyzing irreplaceability of issuer's main business to build investor confidence.
- Served as core member of private placement project of another company: discussed with client about purpose of fund raised and wrote stock issuance plan under tight deadline before shareholders' meeting.

ASSETS

- Data Skills -- Python: Data Scratch, Deep Learning; Stata, SAS: Cross Sectional & Time Series Analysis.
- Professional Certificate -- CFA level II Candidate.