

Ning Kang

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EDUCATION

University of Rochester

PhD in Finance

Rochester, US

2022 - Expected 2027

Tsinghua University

Bachelor of Science in Finance and Economics

Beijing, China

2018 - 2022

RESEARCH EXPERIENCE

The Impact of Visits to Other Companies in Industry on Forecast Accuracy

Research Assistant, Advised by Associated Professor Ting Luo, Tsinghua University 2021.05 – 2021.10

- Used SAS to test the significance of visiting industry company factors on forecast accuracy.
- Used SAS to test the influence of other factors on forecast accuracy; factors with significant influence are Horizon, Loss (0-1), and book-to-market ratio.
- Analyzed advantages of field research over only knowing publicly available information.

Test Fama-Macbeth Regression in Chinese Stock Market

Research Assistant, Advised by Professor Zhishu Yang, Tsinghua University 2021.02 – 2021.03

- Used SAS to obtain exposure (beta) of individual stock return rate in factors including market excess return, HML and SMB from 2017-2019.
- Used SAS to obtain the return rate of each factor by cross-sectional regression of returns on betas.

Medical Management Simulation System

Course Project, Advised by Professor Li Zheng, Tsinghua University 2020.10 – 2020.12

- Used C++ language to build a medical management simulation system to achieve the functions of classification, detection and sharing information.
- Used files to store users' information; used vector and pointer to search and locate users' information.
- Achieved following functions beyond traditional medical system:
 - 1) Hospital registration, triage, and personal information storage; set limited permission of patients with fever.
 - 2) Share information on difficult cases between hospitals, in order to prevent delay.
 - 3) Monitor frequency of diseases in different places and report to relevant government departments.

WORK EXPERIENCE

Caitong Fund Management CO., LTD.

Summer Intern, Department of Quantitative Investment

Shanghai, China

2020.07 – 2020.08

- Used Python to test effectiveness of EP and BP factors in multi-factor stock selection, with the use of the industry neutral and style neutral conditions to reduce non-systemic risks.
- Used Python to test effectiveness of calendar effect in fund market; examined parameters that benefit the most when selecting funds by style factor.
- Used Python to calculate SAR (Stop and Reverse Index) factor.

HONORS

- Tsinghua University Academic Excellence Award 2021
- The Second Prize of the First Public Welfare Innovation Competition of SEM 2019

LEADERSHIP EXPERIENCE

SEM Youth League Committee of Tsinghua University

Zijing Department, Member

2019.03 – 2020.01

- Responsible for college public welfare radio activities; arranged volunteers to share college life and high school learning experience with current high school students.
- Responsible for ‘gesanghuakai’ letter communication activity; managed the collection, registration, and distribution of letters between volunteers and the high school in promote area.

Tang Zhongying Charity Club of Tsinghua University

Inner Alliance Department, Member

2020.03 – 2021.01

- Organized study and exercise activities for all members in club to improve relationships of members.
- Actively communicated with other department; timely collected students’ opinions to improve efficiency of the club.

Tsinghua University Dance Team

Member

2018.10 – 2019.10

- Participated in dance performance, including Tsinghua University celebration performance, ‘wuyan’ special performance.

SKILLS, ACTIVITIES & INTERESTS

Languages: Chinese (native), English (fluent).

Technical: Python; SAS; R; C++; JAVA; SQL Database.

Interests: dance/public welfare/ travel/swimming