

# Yuyi He

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## CONTACT INFORMATION

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## RESEARCH INTERESTS

ESG, Institutional Investors, Behavioral Finance, Climate Finance, Empirical Asset Pricing

## EDUCATION

**Paris Dauphine University-PSL** – EQUIS accredited – The first French university to be ranked in the top 50 worldwide (THE and QS rankings)

***Master's in Finance (Track: Research in Finance)*** *Sep 2020 – Sep 2022*

- GPA: 17.169/20 (Rank 1st in Class of 2021)
- Main Courses: Financial Econometrics, Financial Modelling, Corporate Finance, Behavioral Finance, Derivatives Instruments and Markets, Asset Pricing Theory, Empirical Asset Pricing, Empirical Corporate Finance, Machine Learning

***Bachelor's in Management of Organizations (First Class Honors)*** *Sep 2017 – May 2020*

- GPA: 16.404/20 (Rank 1st in Class of 2020)
- Main Courses: Statistics, Accounting, Macroeconomics, Microeconomics, Mathematical Tools, Contract Law, Financial Mathematics, Labor Law

**Lycée Pilote Innovant International – POITIERS**

***High school (Stream - Economics and Social Sciences)*** *Sep 2014 – May 2017*

- GPA: 17.82/20 (Rank Top 10 in Class of 2017)

## PAPERS

**Institutional Investors' Sensitivity to Social Matters (Master's Thesis)** **May 2022-Sep 2022**

**Supervisors:** Prof. Gaëlle Le Fol and Prof. Serge Darolles

**The Effects of the COVID-19 Pandemic on Commodity Markets and the Impact on Firms' Performance**

**Jun 2021**

**Supervisor:** Prof. Evgenia Passari

## TEACHING AND RESEARCH EXPERIENCE

**Research Assistant, Department of Finance, Paris Dauphine University-PSL** Jun 2021 – Aug 2021

- Research topic: "The Interplay between Commodity Markets and Climate Change and the Impact on Firms' Decisions"
- Read and compiled relevant English research papers and wrote literature reviews
- Used Stata to perform cleaning and modeling analysis on 8,245 firms (around 30,500,000 observations) listed on the US stock market between 1995 and 2020

**Tutor, Paris Dauphine University-PSL** Sep 2019 – May 2020

- Tutored sophomore undergraduate students in accounting and macroeconomics

Teaching Assistant, **Top Intelligence Education**, Shenzhen

Each Summer of 2014-2018

- Mind mapping training sessions: assisted the instructor in designing the contents of the lectures and supported students during and after the lectures
- Summer camps: helped participants learn mind mapping, build teams and make learning plans

## PROJECTS

### **Financial Modeling and Applications: Predicting Bankruptcy using Machine Learning**

Advisor: Prof. Fabrice Riva, Paris Dauphine University-PSL

Mar 2021 – Apr 2021

- Wrote a VBA code based on a machine learning (ML) technique known as stochastic gradient descent to predict whether a firm is going to go bankrupt based on its financial ratios
- The accuracy rate for the prediction model is around 90% for both the in-sample prediction and the out-of-sample prediction

### **Business Evaluation: Value e.l.f. Beauty, Inc.**

Advisor: Prof. Zoran Filipović, Paris Dauphine University-PSL

Mar 2021 – Apr 2021

- Led a 4-member team to value a chosen small-cap US public company (e.l.f. Beauty, Inc.) using the Discounted Cash Flow Analysis
- Produced a 5-page valuation report including business description, firm's reaction to 2020 health crisis, industry overview, a discussion of the forecasted variables and the choice of the valuation, information sources and investment advice based on the valuation results and sensitivity analysis

## PROFESSIONAL EXPERIENCE

**Changjiang Securities**, Dongguan, China

Jun 2020 – Aug 2020

*Assistant Account Manager*

- Developed a model to facilitate the appraisal of employees' ability to revitalize existing customers after analyzing a sample of 100 telephone calls between employees and customers
- Restructured the existing customer segmentation, leading to significant improvements in the quality of service and customers' satisfaction levels.

**Siemens AG**, Dongguan, China

Jun 2019 – Aug 2019

*Assistant to Marketing Manager*

- Used diverse resources, such as company databases and industry reports, to monitor key clients' trimestral demands and measure potential market share shrinkage caused by new rivals
- Prepared reports on the evolution of core products' sales volumes for 2 departmental performance appraisals with the use of Think-Cell
- Collaborated with the director of the marketing department on the compilation of a manual on interns' daily tasks, resulting in a 50% decrease in both time and money spent on training new interns

**Top Intelligence Education**

Aug 2018 – Sep 2018

*Assistant to Course Development Department*

- Assisted the lecturer in developing two online courses and one offline course, which had a stable audience of more than 1,000 people on platforms like Himalaya and WeChat
- Led the team to conduct market research on more than 100 people on WeChat and offline at the same time to identify target customer groups and the focus of the course
- Improved the course process and content with the customer feedback and develop long-term strategies

## AWARDS & SCHOLARSHIPS

- Postgraduate Fellowship, The Chinese University of Hong Kong Sep 2022-
- Direct Admission to the Research in Finance Track, Department of Finance, Paris Dauphine University-PSL

May 2021

- Excellence Scholarship of Research Track (**only one place** for the whole university; equivalent to about RMB 120,000 yuan), Department of Finance, Paris Dauphine University-PSL Oct 2020
- Scholarship for Outstanding French High School Graduates, French Ministry of Education Sep 2017
- Studies in France **Fully Funded** by the Chinese Ministry of Education (only ten places nationwide) May 2014

#### EXTRACURRICULAR ACTIVITIES

*Volunteer Speaker, “Blossom of Heart” Charity Lecture for Youth*, Top Intelligence Education Aug 2021

- Raised money for the Ayi Tudou Foundation to support the kids’ education in Daliangshan, a remote village in Sichuan Province, China (Intro link: [https://mp.weixin.qq.com/s/g325Bxz\\_WPja55OLISa9DA](https://mp.weixin.qq.com/s/g325Bxz_WPja55OLISa9DA))

*EDUA Campus Ambassador*, Paris, France Sep 2017 – Dec 2019

- Held an online sharing session about career planning which convened nearly 300 people with my team; an offline session which was held in Paris appealed to more than 50 people

*Member, Microfinance Association*, Paris Dauphine University-PSL Sep 2017 – Sep 2018

*Chief Planner, “Heart meets Heart” Youth Charity Concert*, Top Intelligence Education Jun 2016 – Aug 2016

- The concert was reported by well-known media, such as *Shenzhen Special Zone Newspaper* and *Shenzhen Evening News*, receiving sponsorship from many listed companies such as Guotai Junan, with a total amount of **RMB 120,277.32 yuan**, which was donated in the form of clothes and cash respectively to a Zen master who adopted 36 children in Fuzhou and Ayi Tudou Foundation (Intro link: <https://mp.weixin.qq.com/s/Y5Om89dXYMdcQgqLUKMZA>)

#### OTHER INFORMATION

**Computer Skills:** Microsoft Office (Word, Excel, Outlook, PowerPoint), VBA, STATA, PYTHON

**Languages:** Chinese (Native), French (Fluent), English (Fluent: IELTS overall band 8, R 9, L 9, W 7, S 7.5); GMAT 700 88% (Q 50 87%, V 34 70%, W 6 88%, IR 7 79%)

**Hobbies:** Travel, Photography