

YUSANG (VICTORIA) HE

✉ yusang.he@u.nus.edu —  linkedin.com/in/vicishere —  https://universaladventurer.github.io

EDUCATION

National University of Singapore

Ph.D. in Finance

Columbia University

M.S. in Applied Mathematics

University of Texas at Austin

B.S. in Mathematics and B.S. in Economics

Singapore

Aug 2026 –

New York, USA

Jan 2024 – May 2025

Austin, USA

Jan 2021 – Dec 2023

RESEARCH INTERESTS

Corporate Governance, Asset Pricing, Industrial Organization, Financial Intermediation

PROJECTS

EU Procurement Market Concentration

Feb 2026 – Apr 2026

Working Paper with Prof. Tatyana Deryugina (UIUC) and Prof. Alminas Žaldokas (NUS)

- Matched EU procurement awards to Orbis firm-level financials across 27 European countries and 5 sectors, building a unified firm–award panel.
- Developed a reproducible Python pipeline for award-level deduplication, CPV-to-NACE crosswalking (NAICS fallback), and ultimate-parent consolidation.
- Computed firm- and group-level market concentration, operating margins, and procurement dependency, with documented methodology and data limitations.

Japan Corporate Governance Reform

Dec 2025 – Feb 2026

Working Paper with Prof. Ben Charoenwong

- Constructed a firm-level dataset of TSE Prime and Standard firms under the 2023 price-to-book disclosure initiative, collecting Corporate Governance Reports and extracting structured disclosure data.

CEO Interview Sentiment and Event Analysis

Jul 2025 – Oct 2025

Industry Research Project with Prof. Ben Charoenwong (INSEAD) and Prof. Alminas Žaldokas (NUS)

- Built an end-to-end NLP pipeline on several thousand CNBC CEO interview transcripts, applying the Loughran–McDonald lexicon and a custom event-detection module to produce a multi-feature sentiment and events dataset.
- Implemented large-scale text processing and feature engineering to support econometric analysis of executive communication.

American Option Pricing: Formulation and Numerical Analysis

Jan 2025 – May 2025

Research Project supervised by Prof. Steven Campbell (Columbia)

- Developed a refined Least Squares Monte Carlo framework for high-dimensional American option pricing using Laguerre polynomial basis functions, improving efficiency and early-exercise boundary accuracy.
- Conducted sensitivity analysis (volatility, interest rates, dividend yields) for American puts, quantifying effects on early-exercise incentives and premiums.
- Ran extensive simulations to optimize the accuracy–runtime trade-off, yielding calibration guidelines for traders and risk managers.

SKILLS

Programming Python, R, STATA, MATLAB, Git, LyX, L^AT_EX