Hongjie Huang

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Education

National University of Singapore (NUS) — **Singapore**
Master in Quantitative Finance, Faculty of Science. — *Aug 2023– present*

Renmin University of China (RUC) — **Beijing**
Bachelor in Management Science and Engineering, School of Business — *Sep 2019 – Jun 2023*

- Coursework: *Mathematical Analysis, Business Data Analysis*, *Optimization, and Modeling*, etc.

Bachelor in Applied Statistics (Minor), School of Statistics — *Sep 2019 – Jun 2023*

- Coursework: *Stochastic Process, Mathematical Finance, Applied Time Series Analysis*, etc.

Professional Experience

Blofin — **Beijing**
Quantitative Researcher Intern, Quantitative Trading Team — *Aug 2022 – present*

- Constructed factor analysis module; designed and constructed kline-based backtesting systems and backtesting systems based on tick-level trade data.
- Enhanced the genetic programming package, gplearn, to accommodate three-dimensional panel data, thereby enabling cross-section factor mining. Combined it with my custom factor analysis and backtesting modules, facilitating a seamless integration of factor mining, factor analysis, and backtesting processes.
- Engaged in research on factor combination theory, investigating various methodologies, including IC-IR, factor orthogonalization, and machine learning, to explore their efficacy in combining factors.
- Developed a multi-factor hedge strategy that has already been deployed to the crypto market.

Beijing Lindao Capital Management Co., Ltd. — **Beijing**
Quantitative Development Intern, IT Team — *Jan 2022 – Apr 2022*

- Authored SQL and Python scripts responsible for the daily maintenance of a tick-level database to support trading in the commodity futures market.
- Built a dashboard to visualize quantitative indicators and data insights for the trading team using Vue.js.

Beijing YiYouQuan Technology Co., Ltd. — **Beijing**
Data Analyst Intern, Analyst & Strategy Team — *July 2021 – Oct 2021*

- Analyzed on-chain data to identify insider traders and "smart money" to identify potential trading opportunities.
- Developed an Ethereum on-chain data database and wrote SQL scripts for daily analysis tasks like “Coins with large inflows”.
- Created an arbitrage bot to capture price spreads between on-chain decentralized exchanges and off-chain centralized exchanges which has been profitably operating for one year.

Research Experience

Construction and Application of Customer Portraits in the Field of Smart Retail — **Beijing**
Research Assistant, advised by Associate Professor Feifei Wang, School of Statistics of RUC — *July 2022 – Oct 2022*

- Extract the features of customers purchasing behavior and implement customer clustering based on them.
- Conducted business area analysis and customer group targeting based on purchasing behavior data.
- Constructed a dynamically personalized recommendation model based on the Collaborative Filtering algorithm.

Application of POI data analysis in the selection of store location — **Beijing**
Research Assistant, advised by Associate Professor Feifei Wang, School of Statistics of RUC — *Oct 2022 – present*

- Gathered POI data by writing spider scripts in Python and analyzed the target store’s location characteristics based on POI data.
- Developed a model which can analyze the competitive pressure of a specific area to aid in the selection of an optimal location.

Award And Prize

- The Finalist Award (top 2%) in the 2022 American Mathematical Competition in Modeling (MCM) — *May 2022*
- The Second Prize of Beijing Competition Area (top 20%) in 2021 CUMCM — *Nov 2021*
- The Provincial Second prize in the 2018 National High School Mathematics Joint Competition Selection Competiton — *Aug 2018*

Technical Skills & Miscellaneous

- **Computer:** (Programming) Python, SQL, C++ | (Statistical) R
- **Interests:** Snooker (50+ break), Basketball (2021 RUC Basketball League Champion, 2019 Freshman Cup Champion)