Yuhan Wu

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Data & Finance dual-degree candidate with hands-on experience building GAN-based SDF models, LSTM macro factor extraction, and theme-driven alpha signals. Skilled in NLP, alternative data, and high-frequency options analytics. Seeking a Quantitative Research internship in France from March 23 to August 31, 2026.

EDUCATION

HEC Paris & École Polytechnique   **Paris, France**

Dual Master's Degree in Data Science & Finance   *September 2025 - June 2027*

Core Course: Machine Learning, Deep Learning and Optimization, Algorithmic Trading, Stochastic Calculus, Asset Pricing

Fudan University   **Shanghai, China**

Bachelor of Economics, Finance   *September 2021 - June 2025*

Core courses: Machine Learning, Stochastic Processes, Financial Engineering & Derivatives Pricing, Algorithms

INTERNSHIP EXPERIENCE

Pinnacle Asset Management   **Shanghai, China**

Quantitative Researcher Intern, Alpha Team   *November 2023 - July 2024; January 2025 - March 2025*

- Designed a nonlinear asset pricing architecture grounded in no-arbitrage principles, engineering an adversarial learning framework to estimate a flexible SDF from high-dimensional firm characteristics. Developed custom GAN-based components to identify stress points in pricing conditions, enabling the model to capture intricate interaction structures that linear asset pricing frameworks cannot represent.

- Developed multi-layered alpha signals by structuring alternative data—including investor text sentiment, retail-attention proxies, comment-volume dynamics, and option-implied positioning metrics such as gamma-exposure—into tradable features. Integrated these heterogeneous signals into a coherent decision engine that supports short-horizon trading and thematic screening.

- Engineered predictive factors from complex economic and micro-structural datasets by modeling nonlinear dependencies with recurrent architectures. Extracted latent macroeconomic states using customized LSTM modules and constructed structural industry indicators—such as bubble-intensity proxies derived from supply-chain networks and momentum cascades—to enhance systematic risk decomposition.

QianXiang Asset Management   **Shanghai, China**

Quantitative Researcher Intern, Equity Trading Team   *August 2024 – October2024*

- Designed a theme-extraction engine by engineering custom word-embedding and clustering algorithms to structure financial news into latent topic spaces. Built a real-time theme-heat monitoring system that quantified attention dynamics to support alpha discovery.

- Constructed an event-driven thematic investment model by systematically encoding policy shifts, macro releases, and earnings signals into structured event vectors. Developed a dynamic, correlation-aware theme-rotation framework using event taxonomy, cross-theme dependency, and importance weighting.

- Built a fully automated data pipeline using advanced web-scraping and traffic-capture techniques to collect policy texts, event streams, and market narratives. Structured unrefined text into analytics-ready datasets that served as the foundation for NLP factor research and event-based strategy modeling.

PROJECT EXPERIENCE

Fund Manager Partisan Speech Recognize Program, Research Assistant   **Shanghai, China**

Professor Lin Sun, Fudan University, FISF   *September 2023 – August2024*

- Engineered a large-scale text analytics pipeline to harvest and structure a decade of public communications from U.S. lawmakers and institutional fund managers. Built classification and sentiment-inference modules that uncovered ideological and behavioral patterns through linguistic embeddings and signal-processing of speech content.

- Designed and fine-tuned a high-capacity vision-based sentiment model, extending deep convolutional architectures to interpret emotional signals embedded in images paired with financial commentary. Integrated multimodal outputs with text-based sentiment systems to construct enriched behavioral features for downstream quantitative analysis.

SKILLS AND OTHER

- **Languages:** English (IELTS: 7.5, GRE: 323), Mandarin (Native), French (Beginner)
- **Computer Skills:** Python, C++, Java
- **Certifications:** C++ Programming for Financial Engineering (with Distinction), Baruch College