Yuhan Wu

15287836068wyh@gmail.com | +33 749845277 | https://www.yuhanwu.cn/

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*
Fudan University, School of Economics	**Shanghai, China**
Bachelor of Economics, Finance (GPA: 91/100)	*September 2021 - June 2025*

INTERNSHIP EXPERIENCE

QianXiang Asset Management	**Shanghai, China**
Quantitative Researcher Intern, Equity Trading Team	*July 2024 – November 2024*

- Built a hot theme selection strategy by applying a pre-trained model from Hugging Face for word embedding analysis and clustering financial news texts. Extracted investment themes using TF-IDF and created a hot theme monitoring algorithm based on Baidu Index to support strategy development for the trading team.
- Developed a theme investment strategy by analyzing events such as policy changes, macroeconomic data, and performance trends from theme related news. Implemented a dynamic theme-based portfolio adjustment strategy using event types, correlation coefficients, and importance scores.
- Automated data scraping using tools like Fiddler and Selenium to collect policy text and event data, providing essential data support for event analysis.

Pinnacle Asset Management	**Shanghai, China**
Quantitative Researcher Intern, Alpha Team	*November 2023 - July 2024*

- Engineered a non-linear asset pricing model using a Generative Adversarial Network (GAN) to robustly estimate the Stochastic Discount Factor (SDF). By enforcing the no-arbitrage condition as the model's objective function, this approach identified complex, non-linear risk premia from high-dimensional stock characteristics, significantly outperforming traditional linear models.
- Developed and backtested multiple alpha strategies based on the model and alternative data. A sentiment-driven strategy, leveraging a proprietary LLM, achieved a 14% annualized return with a >65% success rate on highly sensitive stocks (e.g., TSLA). Additionally, a short-term signal was constructed from options market data, analyzing stock gamma exposure (GEX) and open interest.
- Constructed novel predictive factors by modeling complex data structures. Utilized a Long Short-Term Memory (LSTM) network to extract latent economic state variables from macroeconomic time-series, and built a quantitative industry bubble intensity factor by incorporating supply chain graphs and momentum.

GuoTai Junan Security	**Shanghai, China**
Analyst Intern, Chemicals Industry Team	*June 2023 - November 2023*

- Authored a comprehensive report on Huafeng Chemical and the spandex industry, analyzing the production chain and financial operations of traditional manufacturing companies. Conducted peer comparisons to highlight the importance of financial management and product quality control in leading companies during economic downturns.
- Developed and managed a visual database for chemical raw material inventory quantiles using Excel, ensuring efficient daily operations and maintenance.

PROJECT EXPERIENCE

Fund Manager Partisan Speech Recognize Program, Research Assistant	**Shanghai, China**
Professor Lin Sun, Fudan University, FISF	*September 2023 – June 2024*

- Developed Python scripts using the Requests library to scrape Twitter statements from fund managers and all U.S. lawmakers over the past decade. Performed sentiment analysis, achieving party affiliation classification for fund managers based on speech recognition.
- Fine-tuned Google's Inception-v4 model using PyTorch on ByteDance's image sentiment recognition dataset, modifying the final output layer to capture emotional information in images and provided sentiment analysis for images accompanying fund managers' Twitter statements.

SKILLS AND OTHER

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