Yuehao Dai

18316887409 | 18316887409@163.com
Beijing

EDUCATION

Peking University

2022/09-Present Peking University

Cnadidate for Ph.D. degree in Finantial Mathematics

2018/09-2022/06 Peking University

B.S. in Finantial Mathematics

RESEARCH EXPERIENCE

My research interests lie in applying statistical learning and machine learning methods in fields of finance, including investment, market liquidity, and optimal trading. Some of my works:

- Estimating Market Liquidity from Daily Data: Marrying Microstructure Models and Machine Learning. DOI: 10.2139/ssrn.4371650
- High-Frequency Liquidity in the Chinese Stock Market: Measurements, Patterns, and Determinants. DOI:10.2139/ssrn.4410385
- Spectral Volume Models: High-Frequency Periodicities in Intraday Trading Activities. DOI:10.2139/ssrn.4230610

PROFESSIONAL EXPERIENCE

- I have more than two years of experience on quntitative investment in the Chinese market, including stocks market and the commodity future market. I am experienced in building machine learning models for making cross-sectional and time-series investment decisions. See my LinkedIn page: www.linkedin.com/in/yuehaodai.
- I maintains a framework for automatical feature engineering and machine learning in quantitative investment for retailed investors, who can only trade manually. See my github: GYMS-PKU (github.com).
- I have half years of experience in building recomended system for Internet Company (kuaishou, China).

HONORS & AWARDS

Beijing University Atheletics Elite Competition (Men's 60m Gold Prize)	2023
Merit Student in Peking University	2023
Chinese Mathematics Competition (The First Prize)	2020
Chinese Mathematics Competition (The Second Prize)	2019
Chinese Mathematical Olympiad (The First Prize)	2016

SKILLS & OTHERS

- **Skills:** Python, machine learning
- **Languages:** Native Chinese speaker), English (CET-6)
- **Interests:** Sprint (Chinese Second-tier athlete in 100m, 200m, and 400m sprints), riding, travelling