

Tianfeng (Robert) Han

Quantitative Researcher

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GitHub: <https://github.com/HTF1125/RobertLab>

My passion for working in quantitative research stems from my strong belief in leveling the playing field in the financial markets. Through the power of data-driven analysis and innovative algorithms, I aim to offer institutional-level strategies and insights to the average investor. By harnessing the potential of quantitative research, I am dedicated to empowering individuals to make well-informed investment decisions and navigate the complexities of the market with greater confidence. Contributing to democratizing access to sophisticated financial tools motivates me to pursue a career in this field, where I can positively impact the financial well-being of a broader community.



PROFESSIONAL SUMMARY

Results-driven quantitative strategy and financial model developer with a strong background in buy-side equity investing. Offering 6 years of experience in financial research and strategy development, with a focus on developing solid and innovative investment solutions. Proficient in quantitative strategy development for institutional clients, with 2+ years of experience in delivering successful projects.

PROFESSIONAL EXPERIENCE

DNEURO Inc.	Senior Quantitative Strategist	May 2021 – May 2023
<ul style="list-style-type: none">Spearheaded a comprehensive Robo-Advisor project for wealth management, incorporating goal-based dynamic asset allocation, market regime analysis, macro factors, and asset selection. Integrated behavioral finance to enhance client experience.Led the construction of a US equity factor library, developing Python calculations for over 100 fundamental factors. Implemented a MariaDB module for efficient data management.Provided consulting services for OCIO Strategic Asset Allocation using simulations and portfolio optimization techniques. Developed a user-friendly web portal for client interactions and customized asset allocation strategies.Designed a fund evaluation prototype leveraging macro factors analysis, enabling breakdown of fund managers' performance into distinct components: asset allocation and stock selection using only fund NAV data.		
WOORI ASSET MANAGEMENT CORP.	Global Solutions Management	March 2017 – May 2021
<ul style="list-style-type: none">Contributed to quantitative research and played a key role in developing models for optimizing global multi-asset portfolios. Leveraged advanced quantitative techniques to analyze market data, identify trends, and enhance portfolio performance and risk management.Contributed to global research, specifically focusing on US and Chinese equities. Built multiply financial analysis models in excel (VBA) with Bloomberg and Wind terminal.Managed liquidity positions for all global equity funds, ensuring efficient execution of Forex Hedges using futures and forward contracts. Proactively monitored market conditions and implemented hedging strategies to mitigate currency risks and optimize fund performance.Took responsibility for drafting investment memorandum, formatting road show materials as well as negotiating with global custodians in support of global fund launches.		

EDUCATIONAL BACKGROUND

University of Washington	Bachelor of Science in Mathematics	June 2015
Yonsei University	Masters of Global Economy Strategy (concentration: finance)	June 2017

ADDITIONAL SKILLS

- Proficient in MS Office, Python, SQL, excel (VBA).
- Fluent in English, Chinese and Korean.