

Shengyu Huang

<https://henryhuang1996.github.io/Shengyu-Huang.github.io/>

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| CONTACT INFORMATION | Email: shuang52@stevens.edu Mobile Phone: (626) 360-5957 Address: 525 River St, Babbio Center Hoboken, NJ, 07030 |
| RESEARCH AREA | Fintech, Risk Management, and Financial Institutions |
| TOOLS/SKILLS | Machine and Deep Learning, Explainable AI, Predictive Analytics, and Forecasting |
| EDUCATION | School of Business, Stevens Institute of Technology Ph.D. Candidate in Financial Engineering, Expected May 2026 <ul style="list-style-type: none">– GPA: 4.0/4.0– Advisor: Dr. Majeed Simaan Tandon School of Engineering, New York University M.S. in Financial Engineering, May 2021 <ul style="list-style-type: none">– GPA: 4.0/4.0 Viterbi School of Engineering, University of Southern California B.S. in Industrial and Systems Engineering, Minor in Business Finance, May 2019 <ul style="list-style-type: none">– GPA: 3.9/4.0 |
| WORKING PAPERS | Shengyu Huang, Majeed Simaan, & Yi Tang. <i>Measuring Bank Complexity Using XAI</i> <ul style="list-style-type: none">– Available on SSRN.– Presented at 2024 Global Graduate Student Summer Forum at Central University of Finance and Economics, 2025 Applied FMA Conference, 2025 International Conference of the Financial Engineering and Banking Society, 2025 EFMA Annual Meeting, 2025 FMA Annual Meeting (Scheduled) Stefano Bonini, Shengyu Huang, & Majeed Simaan. <i>Watching the FedWatch</i> <ul style="list-style-type: none">– Available on SSRN.– Presented at 2025 FMA European Conference, 2025 EFMA Annual Meeting, 2025 FMA Annual Meeting (Scheduled) |
| WORK IN PROGRESS | Shengyu Huang. <i>Beyond the Ellipse: The Virtue of Nonlinearity in Asset Pricing</i> |
| AWARDS AND GRANTS | 2021–2024 Provost Doctoral Fellowship School of Business, Stevens Institute of Technology. 2019– 2021 Merit-Based Scholarship (Worth \$8,000 Yearly) Tandon School of Engineering, New York University. 2015–2019 Dean’s List Viterbi School of Engineering, University of Southern California. |

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| COURSE INSTRUCTION | Stevens Institute of Technology FE 520: Introduction to Python for Financial Applications – Semester: Spring 2024 - Present FE 513: Financial Lab: Database Design – Semester: Fall 2024 | |
| TEACHING ASSISTANCE | Stevens Institute of Technology FE 680: Advanced Derivatives (Fall 2021) FE 610: Stochastic Calculus for Financial Engineers (Spring 2022) FE 535: Introduction to Financial Risk Management (Fall 2022, Spring 2023, Fall 2023) FE 570: Market Microstructure and Trading Strategies (Fall 2022, Spring 2023, Fall 2023, Spring 2024) New York University FIN 2203: Corporate Finance (Fall 2019) FRE 6073: Introduction to Derivative Securities (Spring 2020, Fall 2020, Spring 2021) | |
| PROFESSIONAL SERVICE | Ad-Hoc Referee 2023 Computational Economics (ISSN: 1572-9974) 2025 European Financial Management (ISSN: 1354-7798) Conference Discussant 2025 FMA European Conference Membership American Finance Association (AFA) Financial Management Association (FMA) | |
| RELEVANT SKILLS | Programming: Proficient in Python, R; familiar with MATLAB, MySQL Software: L ^A T _E X, Bloomberg Terminal, Tableau, Stata, SAP | |
| REFERENCES | Majeed Simaan Assistant Professor School of Business Stevens Institute of Technology msimaan@stevens.edu Yi Tang Professor Gabelli School of Business Fordham University ytang@fordham.edu | Anand Goel Associate Professor School of Business Stevens Institute of Technology agoel2@stevens.edu Zachary Feinstein Assistant Professor School of Business Stevens Institute of Technology zfeinste@stevens.edu |