Niyuan Huang

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Education Experience

Graduate School of Arts and Sciences, Columbia University　　　　　**New York, USA**
master in Economics　　　　　Sep. 2024 – present

School of Economics, Zhejiang University　　　　　**Hangzhou, China**
Bachelor's in Finance (minor in Artificial Intelligence), transferred after first year　　Sep. 2021 – present
- GPA: 3.92/4.00, rank 1/101
- Honors: National Scholarship, Zhejiang University First-Class Scholarship

Chu Kochen Honors College, Zhejiang University　　　　　**Hangzhou, China**
Bachelor's in Agricultural and Forestry Economics & Management　　Sep. 2020 – Sep. 2021

Research Experience

Network Analysis and Rational Inattention　　　　　Jan. 2023 – Sep.2024
Research Assistant to Professor Jieran Wu, Dean Assistant and PhD Advisor at Academy of Financial Research, Zhejiang University
- The study aims to relax assumptions in macroeconomic models and build new models to describe how companies in production network are affected by incomplete information. It studies the allocation of attention in monopolistic and perfect competitions and derive fixed-point equations in these two models. By studying the characteristics of the equations' solutions, the research analyses the formation and nature of expectation under rational inattention, the real impact, and network propagation.
- Responsible for addressing the existence and uniqueness of solutions to the fixed-point equations, and the proof of existence has been accepted by the professor.

ESG Rating Events, Investment Behavior, and Corporate Innovation　　　Aug. 2021 – Mar. 2022
Research Assistant to Professor Wenli Huang, Executive Dean Assistant and PhD Advisor at China Academy of Financial Research, Zhejiang University of Finance and Economics
- The paper studied the mechanisms among ESG rating events, financial investments, and corporate innovation, with a focus on China's non-financial companies listed in A-share market. The study shows that both ESG rating events and financial investment yield positive impact on corporate innovation. The study also finds that the scale effects of business and capital reserve also facilitate the role of ESG rating events in corporate innovation.
- Responsible for data processing and completed preliminary descriptive statistics and regression analysis. This paper was published on *Economic Analysis and Policy*.

The impact of Biased Public Sentiment on Financial Markets　　　Nov. 2022 – May. 2023
- The project focused on the biased public sentiment in securities market.
- Responsible for regression analysis to confirm the biases in public sentiment; performed back-testing of calibration factor, processed alternative data. The reseach report was accepted by Lingjun Investment.

Multifactor Model　　　　　Jun. 2022 – Dec. 2022
- The research focused on machine learning algorithms and studied the application of decision trees (XGBoost), Neural Network and GANs in stock selection. The study analyzed stock transaction data, analysts' forecasts, and fundamental financial data to construct 15 factors and train XGBoost model for fitting these factors.

Skills and Interests

- **Languages:** Mandarin (native); English (professional proficiency)
- **Programming Languages:** Proficient in Python, C, MATLAB, GPU Programming, STATA, JavaScript, LaTeX, Markdown, etc.
- **Compliers:** Proficient in Visual Studio Code, Jupyter Notebook, PyCharm, etc.
- **Interests:** Basketball, soccer, table tennis, fitness, running, and violin.