Yuying Huang

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yuyinghuang.github.io/Personal-Website/index.html

EDUCATION

- **Sun Yat-sen University** — **Guangzhou**
  Major in Statistics, Bachelor of Science — *Sep. 2015–Jun. 2019*
  Overall GPA:3.6/4.0, last 60 credits: 3.88/4.0
  Coursework: Probability Theory, Multivariate Statistics, Mathematical Analytics, Applied Linear Regression, Data Structure, Computational Statistics, Time Series Analysis, Introduction to Database System
- **Programming Skills:** C/C++, Matlab, R, Stata, LaTeX, MySQL, Linux
- **Language Skills:** English(Proficient), Chinese Mandarin & Cantonese(Native)

RESEARCH EXPERIENCE

- **RA, Sun Yat-sen Business School, SYSBS** — **Guangzhou**
  Research Assistant, supervised by Prof. Chiu Chun-Hung — *Jul. 2018-present*
  - **Focused on analytical and numerical analysis regarding inventory and supply chain**
    · Quantified operational risk with Mean-variance Model and CVaR based on classical Stackelberg and Newsvendor Model
    · Utilized Game Theory and Ordinary Differential Equation to achieve optimization
- **Member, Analytics Research Group, Faculty of Mathematics, SYSU** — **Guangzhou**
  Member, supervised by Prof. Xiaobo Guo — *Apr. 2018-Jul. 2018*
  - **Evaluated the hidden parameters of Gaussian hierarchical models**
    · Iteratively estimated MLE through Gibbs Sampler incorporating a Metropolis-Hastings step for data augmentation and Newton-Raphson method to derive no close-formed MLE based on Louis method for steep convergence.
  - **Analytics projects regarding data with different backgrounds**
    · Utilized Feature Engineering, Text Analysis and Modeling to identify and interpret prominent patterns of Shanghai's housing price, movie's box office performance, and the bike sharing usage in China
- **RA, Center for Financial Engineering and Risk Management, SYSU** — **Guangzhou**
  Research Assistant, supervised by Prof. Yan Zeng, Prof. Yang Deng — *Sep. 2017-Jun. 2018*
  - **Risk Contagion and Network Analysis, National Natural Science Foundation of China (NSFC)**
    · Applied GARCH, quantile regression and implemented ΔCoVaR to measure the risk spillover for paired stocks
    · Processed data and wrote codes applying different methods including bootstrap regression and Granger Causality Tests to capture the risk spillover from Input-output to industries' stocks
    · Carried out other studies like Bayesian Compressed Vector Autoregressions and Spatial Autoregression

PROFESSIONAL EXPERIENCE

- **Accenture** — **Guangzhou**
  Analyst, Department of Applied Intelligence — *Nov. 2018-Apr. 2019*
  - Conducted cutting-edge analysis on database management strategy and promote the implementation of relevant projects
  - Completed report writing of China-US Trade War's influence on electricity industry
  - Responsible for gathering, cleaning, and preparing clients' data for analysis
- **Guangzhou Security** — **Guangzhou**
  Analyst, Department of Risk Management — *May. 2018-Aug. 2018*
  - Predicted bond default probability by building Logistic Regression and Random Forest models with financial data
  - Assisted in portfolio risk management by validating asset allocation calculation and monitoring ongoing trends
  - Created effective visualization to support the analysis and presented findings to team lead

HONORS

- 2016 The third-prize scholarship in Mathematics department
- 2017 Honorable Mention of Mathematical Contest In Modeling, COMAP
- 2017 The third-prize in China Undergraduate Mathematical Contest in Modeling, CSIAM
- Ranked No.2 in 2015, No.3 in 2016, No.4 in 2017 in Shot Put Competition of Department of Mathematics

EXTRACURRICULAR ACTIVITIES

- 2016 **Member of the Student Union**: helped Student Union organize the students' job fair and job search training program, where more than 100 students attended, with event planning, marketing and hosting
- 2017 **Tutored mathematics** for a senior high student who improved from bottom 10% to top 20% in the class