

Shengyu Huang

<https://shengyu-huang.github.io/>

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
PUBLICATIONS	Stefano Bonini, Shengyu Huang , & Majeed Simaan. <i>Watching the FedWatch</i> . <ul style="list-style-type: none">– Accepted at Journal of Futures Market
WORKING PAPERS	Shengyu Huang , Majeed Simaan, & Yi Tang. <i>Measuring Bank Complexity Using XAI</i> <ul style="list-style-type: none">– Revise and resubmit to the Review of Corporate Finance Studies– 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) Shengyu Huang . <i>Beyond the Ellipse: The Virtue of Nonlinearity in Asset Pricing</i> <ul style="list-style-type: none">– Accepted to the Doctoral Consortium, 2025 FMA Asia/Pacific Conference
WORK IN PROGRESS	Brian Clark, Shengyu Huang , Sai Palepu, & Majeed Simaan. <i>Pricing Complexity in Financial Markets: Evidence from ML-based Complexity Scores</i>
AWARDS AND GRANTS	

	2025	2025 FMA Best Paper Award in Option & Derivatives, Semi-finalist.
	2021–Present	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.
COURSE INSTRUCTION	Stevens Institute of Technology FE 520: Introduction to Python for Financial Applications – Semester: Spring 2024, Fall 2024, Spring 2025 FE 513: Financial Lab: Database Design – Semester: Fall 2024, Fall 2025	
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

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