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

- GPA: 4.0/4.0
- Advisor: Dr. Majeed Simaan

Tandon School of Engineering, New York University

M.S. in Financial Engineering, May 2021

- 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

- GPA: 3.9/4.0

Working Papers

Shengyu Huang, Majeed Simaan, & Yi Tang. ***Measuring Bank Complexity Using XAI***

- 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)

Stefano Bonini, **Shengyu Huang**, & Majeed Simaan. ***Watching the FedWatch***.

- Revise and resubmit to the **Journal of Futures Market**
- Presented at 2025 FMA European Conference, 2025 EFMA Annual Meeting, 2025 FMA Annual Meeting (Scheduled)

Work In Progress

Shengyu Huang. ***Beyond the Ellipse: The Virtue of Nonlinearity in Asset Pricing***

- Accepted to the Doctoral Consortium, 2025 FMA Asia/Pacific Conference

Awards and Grants

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 Disscussant

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:	LaTeX, Bloomberg Terminal, Tableau, Stata, SAP

References

Majeed Simaan
Assistant Professor
School of Business
Stevens Institute of Technology
msimaan@stevens.edu
201-216-5418

Anand Goel
Associate Professor
School of Business
Stevens Institute of Technology
agoel2@stevens.edu
201-216-5421

Yi Tang
Professor
Gabelli School of Business
Fordham University
ytang@fordham.edu
646-312-8292

Zachary Feinstein
Assistant Professor
School of Business
Stevens Institute of Technology
zfeinste@stevens.edu
201-216-5414