JIAHAO HUANG

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EDUCATION

University of Illinois Urbana-Champaign, IL
Master of Science in Financial Engineering, 12/2018

Sun Yat-sen University Guangzhou, China
BS in Applied Mathematics with a Minor in Finance, 06/2017 Major GPA:3.7/4

- Honor: *Third-class Scholarship, from 2014 to 2016*
- Relevant Courses: *Mathematical Analysis, Linear Algebra, Differential Equations, Probability Theory, Data Structures and Algorithms, Numerical Analysis, Real Analysis, Mathematical Statistics, Data Mining, Fixed Income Securities, Investments, Financial Statements Analysis*

University of California, Berkeley Berkeley, CA
Summer Session: Biostatistics, 08/2016 GPA:3.85/4

INTERNSHIP EXPERIENCE

GF Securities Co., Ltd. Guangzhou, China
Data Analyst Nov.2016-Apr.2017

- Took charge of data analysis for two technology enterprises which are preparing for IPO
- Utilized Python and R to fill missing values for over 100GB data of tens of millions of users, located users with abnormal behaviors and plotted timed property sequence charts based on different circumstance
- Summarized first thousands of users' individual data by utilizing various packages and models such as pandas and data.table to analyze their behaviors and check data validity

Allied Victory Gold & Silver Investment Limited Hong Kong
Intern Trader Jan.2015-Feb.2015

- Got familiar with various financial products(gold, forex, stocks, etc.), carried out simulated stock trading
- Delivered macroeconomic analysis every day about global financial market based on economic indicators
- Acted as a team leader to use Markowitz Model to build portfolio with Python

ACADEMIC RESEARCH

QuantFactory Research Club
Team Research Member, a club formed by Central University of Finance and Economics May.2017-Sep.2017

- Exploited the application of multiple-factor analysis to the selection of stocks and formation of investment portfolio
- Researched and exercised the application of some classification models and cluster models of machine learning(Apriori, KNN, K-means, etc.) to forecast the trend of stocks
- Read up classic papers about financial models(Fama-French Three Factors Model, Markowitz Model, CAPM Pricing Model, Pair Trading) and realized them in Python

The Application of Monte Carlo Method into Option Pricing
Principle Investigator, a Graduation Thesis, Advisor: Prof. Xiong Zou Mar.2017-May.2017

- Comprehended and capable of deducing several methods of option pricing models
- Obtained historic data of SH300 and risk-free rate from Python(Tushare package), Stimulated standard random digits, calculated the price of options with Monte Carlo method and compared the results with theoretical values
- Understood the deduction of implied volatility and other variance reduction techniques to promote Monte Carlo Method

Financial Modeling
Team Member, a Financial Engineering Paper, Advisor: Prof. Yan Zeng Oct.2015

- Collected China stocks data from a python package Tushare
- Conducted data attribution, data cleaning and data normalization, coded various indexes
- Selected strongly related factors through correlation analysis, utilized BP neural network to classify and predict the stocks
- Implemented and back tested the asset portfolio for stocks with a final return 6% higher than SH300 index

SKILLS

- **Language:** Mandarin(Native), Cantonese(Native), English(Fluent)
- **Computer:** C++, C, MATLAB, R, Python, SQL Server, STATA