龚亦通

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职业经历

- 2021.05 - 2024.09　中邮永安（上海）资产管理有限公司
  职务: 量化工程部 —— **FoHF 投资交易经理**
  工作职责:

  - 负责 FoHF 基金投资管理，个人最大管理规模超 5 亿人民币；
  - 主导开展银行间本币市场交易业务，并成功探索国债质押冲抵期货保证金业务，为 FoHF 产品增厚年化 2%-3% 收益；
  - 负责公司服务器与数据库日常维护，以及各类 Python 自动化数据处理程序编写；
  - 独自开发维护 FoHF 业绩量化评价系统，可精确收益归因并评价投资经理配置情况，并使用 Flask 提供在线访问服务；
  - 负责管理公司自有资金投资与投后管理；
  - 负责制定 ETF/股指期货期权交易计划及风控（以 Spread 策略为主）；
  - 参与国内私募证券投资基金的尽调与筛选，建立投顾库（尽调超 200 家实体）；
  - 负责宏观经济以及衍生品交易研究；
  - 参与人员招聘，负责量化实习生的技术面试与选拔

- 2020.11 - 2021.05　中邮永安（上海）资产管理有限公司
  职务: 投资研究部 —— 投研分析师
  主要工作职责: 私募基金尽调、Python 程序编写、股票对冲策略研究

职业资格

- 2022.10　中国银行间本币市场交易员 (交易员证号: 217616), 颁发机构: 中国外汇交易中心

- 2021.06　中国证券投资基金业协会从业资格 (资格证号: A20210630019409), 颁发机构: 中国证券投资基金业协会

教育背景

- 2024.09 - 2025.09　　　　　　　伦敦大学学院（**UCL**）　　　　　数据科学与机器学习　　　　硕士研究生
  成绩: Distinction
  主修课程: 统计数据科学导论、机器学习导论、计算机视觉、贝叶斯深度学习、算法交易、金融机器学习、机器学习应用、深度学习应用
  毕业论文: 基于时序重构随机动力学的鲁棒物理信息卡尔曼神经网络预测 （评分: 80/100）

  - 导师: Prof. John Shawe-Taylor (UCL), Dr. Tristan Fletcher (ChAI)
  - 核心创新: 提出了一种融合连续时间随机微分方程 (SDE) 与深度学习的混合状态空间模型,利用扩展卡尔曼滤波（EKF）与平滑算法实现了对高维非线性市场动态的精准推断。
  - 理论突破: 创新性引入物理信息神经网络 (PINN), 将金融学的"无套利鞅条件"转化为损失函数约束, 在保证理论一致性的同时显著提升了期货价格与波动率的预测鲁棒性。

- 2019.09 - 2020.07　　　　　　　伦敦政治经济学院（**LSE**）　　　　金融数学　　　　　　硕士研究生
  成绩: Distinction
  主修课程: Black-Scholes 理论、利率与信贷风险理论、金融数值方法、博弈论、固定收益证券、衍生品、随机过程、统计风险管理、C++ 编程

- 2016.09 - 2019.06　　　　　　　伦敦大学学院（**UCL**）　　　　　数学与经济　　　　　　学士本科
  成绩: First Class Honours
  主修内容: 实分析、复分析、线性代数、微积分、数论、组合优化、微分方程、概率论、统计学、风险决策、随机过程、微观经济、宏观经济、计量经济、Python 编程

综合技能

- 编程语言: Python（精通，包括 pandas、numpy、Pytorch、Flask），C++（基础），R（基础）

- 软件技能: Office（高级），LaTeX（熟练）

- 操作系统: Windows（熟练），Linux（基础），MacOS（基础）

- 数据库: MongoDB（NoSQL，熟练）

- 语言能力: 中文（母语），英文（流利，雅思 7.5）、韩语（入门）

Professional Experience

- 2021.05 - 2024.09 **China Post Yongan Asset Management Co.,Ltd**

  Title: FoHF Investment & Trading Manager

  Key Responsibilities:

  - Investment management of FoHF (AUM 500M CNY at peak)
  - Leading of the interbank fixed income securities trading business and successfully explored the government bond pledge to offset futures margin business, which increased annualized return of FoHF product by 2%-3%
  - Server/database maintenance, computer programming based on daily work requirements (via Python)
  - Develop and maintain the quantitative FoHF evaluation system which can decompose the profit to specific sources
  - Management of company proprietary fund investment and post-investment management
  - Derivatives trading and risk management (spread strategy)
  - Due diligence of private hedge funds (more than 200 bodies)
  - Research in macroeconomics and derivatives trading (focus on futures, options and convertible bonds)
  - Departmental recruiting

- 2020.11 - 2021.05 **China Post Yongan Asset Management Co.,Ltd**

  Title: Quantitative Analyst

  Key Responsibilities: Due Diligence of Hedge Funds, Python Programme Writing, Research in Long/Short Equity Strategy

Professional Qualifications

- 2022.10 China National Interbank Funding Trader (Certificate No. 217616), Issuer: CFETS
- 2021.06 License for China Fund Practitioner (Certificate No. A20210630019409), Issuer: AMAC

Education

- 2024.09 - 2025.09 **University College London (UCL)**   MSc Data Science and Machine Learning

  Grade: Distinction

  Modules Selected: Introduction to Statistical Data Science, Introduction to Machine Learning, Machine Vision, Bayesian Deep Learning, Applied Machine Learning, Applied Deep Learning, Algorithmic Trading, Advanced Machine Learning in Finance

  Thesis: Robust PI-Kalman-NN Forecasting under Time-Series-Reconstructed Stochastic Dynamics (Score: 80/100)

  - Supervisors: Prof. John Shawe-Taylor (UCL); Dr. Tristan Fletcher (ChAI)
  - **Core Innovation:** Proposed a hybrid state-space model that integrates continuous-time stochastic differential equations (SDEs) with deep learning, utilizing Extended Kalman Filter (EKF) and smoothing algorithms to accurately infer high-dimensional nonlinear market dynamics.
  - **Theoretical Breakthrough:** Innovatively introduced Physics-Informed Neural Networks (PINN), transforming the financial "no-arbitrage martingale condition" into a loss function constraint, significantly enhancing the robustness of futures price and volatility predictions while ensuring theoretical consistency.

- 2019.09 - 2020.07 **The London School of Economics and Political Science (LSE)**   MSc Financial Mathematics

  Grade: Distinction

  Main Modules: The Mathematics of the Black Scholes Theory, The Foundations of Interest Rate and Credit Risk Theory, Game Theory, Computational Methods in Finance, Statistical Methods for Risk Management, Derivatives, Stochastic Processes, Fixed Income Markets, Programming in C++

- 2016.09 - 2019.06 **University College London (UCL)**   BSc Mathematics with Economics

  Grade: First Class Honours

  Main Topics: Real Analysis, Complex Analysis, Linear Algebra, Calculus, Number Theory, ODE, PDE, SDE, Probability, Stochastic Processes, Decision and Risk, Stochastic Methods in Finance, Microeconomics, Macroeconomics, Econometrics, Programming in Python

- 2018.08 - 2018.08 **LSE-PKU Summer School**   Big Data: Data Analytics for Business and Beyond

  Grade: B

  Main Topics: Programming in R, High Dimensional Linear Regression Problem, Supervised and Unsupervised Learning

Skills

- Computational Skills

  - Operation System: Windows, MacOS, Linux
  - Database: MongoDB (NoSQL)
  - Programming Language: Python (Good, including numpy, pandas, Pytorch, Flask), C++ (Basic), R (Basic)

- Lingual Skills

Proficiency Level	Mandarin	Wu Chinese	English	Cantonese	Korean
	Native	Native	Fluent	Basic	Basic