

Frank Fei – US Citizen

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QUANTITATIVE TRADING PROJECT & CODE: Multi-factor LS Equity [Project Link](#)

EDUCATION

Columbia University Master of Arts: <i>Mathematics of Finance</i> Courses: Math, Stats, Option Theory, Fixed Income, Portfolio Mgmt, Risk	New York, NY Dec 2025 GPA: 3.9
University of Southern California Bachelor of Science: <i>Economics/Mathematics</i> Minors: <i>Computer Science, Applied Analytics</i>	Los Angeles, CA May 2024 GPA: 3.8

EXPERIENCE

Quantitative CTA Intern Tongxinyuan Fund	Jun - Aug 2025 Beijing, China
Quantitative Analyst Intern Bayonne Consulting International	Sep 2024 – May 2025 New York, NY
<ul style="list-style-type: none">Live Trading Contribution: engineered, back-tested, calibrated multiple factors, tested their stability on strategies under Monte Carlo, and deployed in live trading strategiesTools Ownership: implemented multi-process Monte Carlo backtesting tools used across the team, and maintained tools codebases and documentationsQuant Research: analyzed and researched strong and consistent price trends and connected them with quantitative factors to build the associated signals and strategies	

Quantitative Research Intern Eastern Spring Capital	Jun - Aug 2024 Beijing, China
<ul style="list-style-type: none">Sector Rotation: performed individual investigation in Sector Rotation, designed rotation speed factor based on NDCG, and built Multi-Factor Models based on BARRA factorsMachine Learning: applied machine learning algorithms including Random Forest, XGBoost, and LightGBM, conducted Walking Forward Optimization to enhance predictive accuracy	

PROJECT

Risk Calculation System Quantitative Risk Management Project	May 2025
<ul style="list-style-type: none">Implemented Monte Carlo, historical, and parametric VaR/ES for equity and option portfolios in Python, with full backtesting capability, flexible input, and automated reporting	
IMC Prosperity (Trading Challenge)	Apr 2025
<ul style="list-style-type: none">Market Making: analyzed high-frequency order book data and estimated mid-price using order-flow imbalance, depth dynamics, and macro indicatorsOptimizations: adjusted spread to manage inventory and hedged dynamically if possibleManual Trading: simulated and reacted to the behaviors of other market participants	
Fixed Income Portfolio Management	Sep - Dec 2024
<ul style="list-style-type: none">Analyzed and optimized bond portfolios and hedged by different instruments such as futures and swaps using Excel and Bloomberg, tested different strategies such as steepener, barbell, and butterfly in response to market movements	

SKILLS

Python, Excel, Bloomberg, SQL, C++, Tableau, JAVA, Git	English, Mandarin
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ACTIVITIES

Teaching Assistant at Columbia University: Fixed Income Portfolio Mgmt	Sep 2025 - Present
Columbia University Men's Club Basketball: Member	Sep 2024 - Present
Teaching Assistant at USC: Computer Science (C++)	Aug - Dec 2023
USC Intramural Basketball and Volleyball Teams: Captains, championships	2021-2024