Lina Huang, CFA

360 E. 89th Street, New York, NY • lina.huang@princeton.edu • (630) 770-5101

EDUCATION EXPERIENCE

Princeton University (Bendheim Center for Finance) Princeton, NJ
Master in Finance Expected May 2023

Columbia University (School of Engineering and Applied Science) New York, NY
Bachelor's Degree in Operations Research Sep. 2014 – May 2017
GPA: 3.81 Honors: Magna Cum Laude, Tau Beta Pi Engineering Honor Society, Dean's Lists

WORK EXPERIENCE

AllianceBernstein Holding L.P. New York, NY

Quantitative Researcher Sep. 2020 – Jul. 2021

- Developed an Emerging Market Risk Indicator using machine learning classification algorithms; back-tested 1000+ different combinations of parameters for a risk timing strategy against the Emerging Markets (EM) index. Constructed a trading strategy using a basket of liquid market EM Credit Default Swaps and CDX.
- Created an EM Slope cross-sectional factor model using a combination of macroeconomic and technical factors, and risk indicators; backtested a trading strategy using the interest rate swaps of 13 liquid EM countries.
- Revamped the global rates model to reduce portfolio turnover with transaction cost included in the optimization process; conducted research on 20+ potential new rate factors to be incorporated into the model.
- Served on the leadership board of AB Asians, an employee resource group, to promote diversity since 2017.

Currency Strategy Rotational Associate/Currency Strategist Jul. 2018 – Aug. 2020

- Devised quantitative investment strategy for currency overlays of $30 billion Global Fixed Income portfolios, which derive 30-50% of total risk from FX, and $300 million currency-only unconstrained portfolios.
- Lead the quantitative research team on developing new systematic FX strategies for all-country and G10-only universes by researching model factors and construction methods, followed by backtesting trading strategies.
- Revamped the previous mean-variance portfolio optimization process using Python; increasing the capacity from optimizing one portfolio at a time to doing 80+ simultaneously.
- Conducted analysis on optimal FX hedging strategy and ratios using Monte Carlo Simulation for Asian clients.

Rates Trading Rotational Associate Jan. 2018 – Jun. 2018

- Traded U.S. Treasuries, TIPS, G10 Interest Rate Swaps.
- Developed short-term trading signals using market positioning data (CFTC futures, major bond funds betas).
- Conducted research on the optimal time for duration month-end rebalancing and intraday trade opportunities

Quantitative Research Rotational Associate Jun. 2017 – Dec. 2017

- Created an Orthogonal Exponential Spline model to fit the U.S. Treasury yield curve and calculate the spread to splines of the treasury bonds. The model was used as a prototype to fit global government bond yield curves.
- Developed a Treasury Relative Value Tool using the spline model to provide color for the Rates Trading team on market mispricing and for the portfolio managers to screen the cheapest/richest bonds within their portfolios; the tool is currently used as the primary tool for treasury bond selections.
- Managed 3 paper portfolios for U.S. IG Credit that isolate and track the performance of quant signals; developed automated monthly rebalancing and performance tracking processes for the portfolios using R.
- The paper portfolios served as a prototype of the Systematic U.S. IG Strategy that AB developed in 2019.

Fixed Income Summer Rotational Intern Jun. 2016 – Aug. 2016

Quantitative Research Rotation: developed a Credit Default Swap Index trading strategy
Securitized Product Rotation: conducted industry level analyses in Commercial Real Estate and CMBS

SKILLS AND INTERESTS

Skills: Python, R, SQL, Mandarin Chinese, Microsoft Office, Bloomberg Terminal
Interests: traveling and experiencing different cultures, drawing since the age of 6, snowboarding, golfing