Haoting (David) DAI

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EDUCATION

Princeton University **Princeton, NJ**
Master in Finance, Quantitative Asset Management and Macroeconomic Forecasting Track Aug. 2021 – May 2023
Certificate in Machine Learning

- Anticipated Coursework: Asset Pricing, Financial Econometrics, Statistical Analysis of Financial Data, Machine Learning, Economic Dynamics, Chinese Financial and Monetary Systems

Renmin University of China **Beijing, China**
Bachelor of Economics in Finance Sept. 2016 – June 2020
Bachelor of Science in Mathematics (Double Major)

- GPA: 3.92/4.00
- Relevant Coursework: Corporate Finance, Intermediate Macro/Microeconomics, Mathematical Analysis, Statistics and Probability, Optimization, Money and Banking, ODE, International Finance, Financial Time Series
- Honors: Scholarship of Academic Excellence (1%), Overseas Visiting Student Fellowship (0.1%)

Columbia University **New York, NY**
Visiting Student with Fellowship Sept. 2018 – May 2019

- GPA: 4.00/4.00
- Relevant Coursework: Quantitative Risk Management, Numerical Methods in Finance, Stochastic Processes and Applications, Behavioral Finance, Capital Markets and Investments, Advanced Econometrics, PDE

PROFESSIONAL EXPERIENCE

Huatai Securities **Shenzhen, China**
Financial Engineering/Quant Research Intern, Research Division Sept. 2020 – Mar. 2021

- Designed target-date fund glide-paths for various buy-side clients, responsible for the entire workflow including asset allocation model construction, asset parameters modelling, and back-testing
- Designed a target-risk fund with volatility, downside deviation and VaR limiting based on the risk parity strategy, and improved its Sharpe ratio by 34% by estimating the covariance matrix with EWMA and shrinkage methods
- Conducted performance attribution analysis on 1,400+ fixed income mutual funds over the past 14 quarters using the Campisi model, analyzed attribution results statistically, and composed a research report summarizing findings
- Researched a multi-asset market timing strategy using macro factors based on factor IC's, Granger causality tests, etc., achieved annual return of 20.2% and Sharpe ratio of 0.73 on CSI 300 index over 14 years

Tencent Financial Technology **Shenzhen, China**
Off-Cycle Intern, Wealth Management Division June 2020 – Aug. 2020

- Conducted KYC and KYP research using panel regression, fractional probit and logit model, and Kaplan-Meier survival analysis on daily transactional data of 600+ mutual funds spanning over three years, including raw data preprocessing and econometrical research on subscription, redemption, conversion rate and holding duration
- Issued approval suggestions on funds pending biweekly review according to Brinson and Henriksson-Merton model analysis
- Developed a money market fund investment strategy based on non-trading day returns, which enhanced annual return by about 40 bps compared to the market average

Hong Kong Exchanges and Clearing Limited **Hong Kong SAR**
Summer Intern, Markets Division July 2019 – Sept. 2019

- Promoted HKEX's inline warrants and weekly HSI and HSCEI options, supplied training sessions to brokers highlighting contract specifications and suitable Greeks related trading strategies
- Created three Excel macro spreadsheets using VBA for analyzing turnover statistics of HKEX's exchange participants for different securities and derivatives

LEADERSHIP & EXTRACURRICULAR ACTIVITIES

UBC-Sauder International Real Estate Case Competition **Vancouver, BC**
Team Leader, group runner-up in the preliminary round Nov. 2019

- Led a team of six to analyze a condominium development project and make investment recommendation
- Managed quantitative modelling components (leases, mortgage, valuation, promote, etc.) of the case based on market analysis given by other team members, built a DCF sensitivity analysis toolkit using VBA

Renmin University of China, Investment Banking & Consulting Association **Beijing, China**
Vice President (Internal) Sept. 2017 – Dec. 2019

- Responsible for organizing weekly lectures and activities of the association, serving 100+ members

ADDITIONAL INFORMATION

Technical Skills: Python, R, Stata, VBA, EViews, Office, Wind, Bloomberg
Languages: Mandarin (native) and Cantonese (native)
Certificates: CFA Level I (passed)