Mengyu (Renee) Huang

Location of Preference: Anywhere | 36 Month STEM OPT Extension
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EDUCATION

Columbia University, Department of Mathematics — Expected Dec.2017
MA in Mathematics in Finance

Xiamen University, Xiamen, China — Sep. 2012 - July 2016
BS in Financial Engineering (Cumulative GPA: 3.92/4.0, Rank 1/160)
Honor: National Scholarship (1%), University Scholarship (1%), Dean's List Prize (four times)

University of California, Los Angeles — Aug. - Dec. 2015
Summer & Fall Exchange (GPA: 4.0/4.0)

University of Southampton, Southampton, UK — Jan. - June 2016
Spring Exchange (All course passed with A; Sponsored by National Education Awards)

SKILLS

Programming: Proficient in C++, R, Matlab, Python, Excel VBA, *Basic* Knowledge about data Structure, SQL
- **Math**: Stochastic, Numerical Method, Time Series Analysis, Linear Models, Statistical Modelling, PDE
- **Machine Learning:** Logistic regression, Decision Tree, LDA, QDA, knowledge about SVM, Neural Network
- **Finance**: Financial Engineering, Hedge Fund Strategy, Fixed Income, Risk Management, Advanced Accounting

PROFESSIONAL EXPERIENCE

Blooming Founders — London, UK
Spring Intern, *Project Research* — Mar. - June 2016
- Performed research on China Tech Map, a branch project of Tech London Advocates, to illustrate tech-startup ecosystems in China, in order to help UK tech-startups enter the Chinese market
- Designed and implemented a proprietary database (SQL)
- Produced powerful data visualization to show detailed distribution of Chinese start-ups (Tableau)

CITIC-PRUDENTIAL Fund Management Co., LTD — Shanghai, China
Summer Analyst, *Quantitative Research* — June - Aug. 2015
- Assisted with drafting the promotional copy of a new Index-Enhanced Fund QFII product
- Calculated the historical performance of the product and drew comparisons with other funds (VBA)
- Wrote programs to keep track with daily stock positions and calculate daily P&L (MATLAB)
- Developed trading strategies by translating ideas investigated in structured funds research papers, and performed back-testing on said strategies (MATLAB)

School of Economics, Xiamen University — Xiamen, China
Research Assistant — Mar.2014 – June 2015
- Collaborated with a professor on the publication *The Structural Change of Import and Export Before and After the Financial Crisis in China* and presented at the 2014 China Quantitative Economics Meeting
- Utilized the GARCH model to describe and forecast volatility of the RMB exchange rate (R)
- Helped professor with data collecting and cleaning for the West-Strait Economic Zone Development Report.

PROJECT EXPERIENCE

Empirical Analysis of Trading Strategy using Multi-factor Model (MATLAB) — Mar. - June 2016
- Created a factor-pool after identifying the industry, style and specific factors taken into the model. Applied Stepwise Regression algorithm for factor selection and model simplification
- Used Fama-Macbeth Two-step Regression to find out factors with great risk premium and sort out alpha factor
- Backtested the strategy in China market (annualized return two times the index) and identified that size factor (market capital) has the most significant risk premium

Machine Learning - Analysis of Human Activity Recognition (R) — May - June 2015
- Applied machine learning algorithms to the exercise data collected from Weight Lifting Exercises Dataset to predict the manner in which people did the exercise
- Split data based on 4-fold Cross-Validation and applied random forest algorithm to the prediction (Accuracy 83.5%)

EXTRA-CURRICULAR EXPERIENCE & INTERESTS

The University of Southampton 2016 Catalyst Challenge *(The Winning Team)* — Apr. 2016

2015Annual International Leadership Alumni Conference — *San Francisco*, CA, Aug. 2015
- Delivered speeches on the role females play in Leadership during the final presentation, as well as participated in a role play presentation entitled Empowering *Leadership through Self Growth*; Organized the dinner party

Interests: Debate (Best Debater at Xiamen University), Poker, Painting, Cooking, Golf, Marathon