YANZHONG (ERIC) HUANG

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EDUCATION

Rutgers Business School — **Newark, NJ**
Master of Quantitative Finance — Expected 12/25

Monash University — **Melbourne, AUSTRALIA**
Master of Banking and Finance — 03/19 - 01/21

Capital University of Economic and Business — **Beijing, CHINA**
Bachelor of Business Administration and Accounting — 09/14 - 01/21

EXPERIENCE

SINCERE DIGITS — **Beijing, CHINA**
Quant Developer — 09/22 - 01/24

- ***Python-based backend APIs***: led the development of APIs responsible for all algorithms related to fund selection and portfolio construction as the leader of a four-member backend development team. These APIs are central to our core business and assist over 500 clients in selecting funds and optimizing portfolios, as detailed below.
- ***Fund performance evaluation***: risk-adjusted ratios, factor-based exposure analysis, and risk metrics such as AVaR, VaR, and drawdown.
- ***Event-driven back-testing system***: served both internal single-factor construction and external clients by providing visualized performance back-testing results.
- ***Portfolio Optimizer***: provided mean-risk optimization algorithms allow clients to choose from various risk measures, including variance, AVaR, and a combined approach, while imposing constraints on drawdown and factor exposure.
- ***Data cleaning***: constructed a separate database for cleaned data and applied several logic rules to fill or remove data entries based on different needs.

HONGCHOU INVESTMENT — **Beijing, CHINA**
Fund Analyst — 05/21 – 09/22

- ***Portfolio management***: managed a China Construction Bank collaborative FoF portfolio from July 2021 to September 2022, overseeing assets of 500 million CNY and achieving a 5.47% excess return against the benchmark of CSI Aggregate Bond Index.
- ***Data mining***: designed a workflow includes sampling, classification, clustering, sequential patterns, and frequent subgraph mining for 4,000 private fund datasets from China.
- ***Risk measurement***: built a comprehensive score-based risk measurement system negatively screens all funds to create a pool of 300 funds ready for further investigation.
- ***VBA fund managing tool***: developed a Microsoft Excel VBA-based program to manage all outstanding funds. The program automatically fetches data provided by brokers and visualizes key information.

SKILLS

- **Programming:** Python (scikit-learn, TensorFlow, PyTorch, tkinter, PySide/PyQT), C++, R, SQL, VBA, Lua, Git
- **Knowledge Areas:** Multi-factor Models, Portfolio Optimization, Data Mining, Regression

PROJECTS

McGill International Portfolio Challenge — 09/24

- Case study proposing a liquidity-integrated pension fund plan for the Florida Department of Financial Services. Developed an income projection model, portfolio allocation plan, and a comprehensive customer engagement strategy. Advanced to the semi-finals.

BagelQuant Blog — 03/24

- https://bagelquant.com, a personal blog sharing quant methods, tips and projects.

TushareDownloader (Python) — 10/23

- Created a Python package to download China A market stock data leveraging tushare-apis, and automatically store to a local MySQL database using sqlalchemy package.