Fei Huang

Quantitative Researcher

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Education

Vrije Universiteit Amsterdam *Sep. 2023 – Aug. 2025*
M.S. in Artificial Intelligence (GPA: 8.5/10, Cum Laude expected) | Amsterdam, Netherlands - **Quantitative Research Relevant Coursework**: Deep Learning (10/10), Machine Learning (9.5/10), Multi-Agent Systems (9.5/10), Data Mining (9/10), Natural Language Processing (9/10) - **Research Focus**: Applied machine learning in complex systems optimization and algorithmic trading strategies - **Thesis**: Advanced evolutionary algorithms for sensor-integrated autonomous systems (Expected completion: Aug 2025)

Tsinghua University (Top 20 globally by QS Rankings) *Sep. 2006 – Jul. 2010*
B.S. in Industrial Engineering | Beijing, China - **Graduated with Honors** • Specialized in data-driven methodologies and statistical optimization - **Quantitative Foundation**: Operations Research, Statistical Analysis, Process Optimization, Mathematical Modeling

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Quantitative Research & Trading Experience

BQ Investment Co., Ltd. *Jul. 2015 – Jun. 2017*
Quantitative Analyst | Beijing, China
BQ Investment is a quantitative investment firm specializing in systematic trading strategies

• **Multi-Factor Model Development**: Built sophisticated stock selection models extracting signals from financial reports, governance metrics, and market microstructure data, **achieving 14.6% annual alpha**

• **Systematic Trading Strategies**: Designed and implemented momentum-based algorithmic trading systems with robust statistical validation and risk controls

• **Backtesting & Model Validation**: Performed extensive historical analysis using advanced time-series techniques, ensuring statistical significance and out-of-sample performance

• **Cross-Functional Collaboration**: Partnered with portfolio managers and risk teams to integrate ML-driven insights into systematic investment processes

• **Technical Implementation**: MATLAB, Python, Statistical Testing, Time-Series Analysis, Portfolio Optimization

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Data Science & Machine Learning Experience

GLP Technology Co., Ltd. *Jul. 2017 – Aug. 2019*
Senior Data Modeling Engineer, Team Lead | Shanghai, China
GLP Technology: Leading fintech platform with advanced risk modeling capabilities

• **Predictive Model Development**: Architected and deployed machine learning models for credit risk assessment, **improving default prediction accuracy by 15%** through advanced feature engineering

• **Automated ML Pipelines**: Built end-to-end feature engineering and model training systems, **reducing processing time by 40%** and enabling real-time risk scoring

• **Statistical Analysis**: Developed customer segmentation models using unsupervised learning, creating actionable risk profiles for credit policy optimization

• **Technical Leadership**: Led team of 4 data scientists, implementing MLOps best practices and code review processes

• **Technology Stack**: Python (scikit-learn, pandas, numpy), Spark, Docker, SQL, Statistical Modeling

Ele.me Inc. *Sep. 2013 – Jul. 2015*
Data Analyst | Shanghai, China
China's pioneer online food delivery platform (acquired by Alibaba)

• **Customer Behavior Modeling**: Developed user classification algorithms for targeted marketing campaigns, **doubling lost customer recall rate** through advanced segmentation

• **Real-time Analytics**: Built automated KPI monitoring systems in Hadoop ecosystem, **reducing reporting latency by 30%**

• **A/B Testing & Optimization**: Designed and analyzed controlled experiments for product feature optimization

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Research Projects

Computational Intelligence Group, VU Amsterdam *Sep. 2023 – Apr. 2024*
"Sensors and Sensibility: Evolutionary Robotics with Integrated Sensor Networks"

- **Research Innovation**: Developed novel evolutionary algorithms incorporating real-time sensor data for autonomous system optimization
- **Performance Achievement**: **25% improvement** over sensor-less baselines in complex navigation and decision-making tasks
- **Technical Methods**: Genetic algorithms, neural network evolution, multi-objective optimization, time-series pattern recognition
- **Applications**: Demonstrated relevance to financial markets through adaptive algorithm development for dynamic environments

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Technical Skills & Certifications

Programming & Quantitative Methods: - **Core Languages**: Python (NumPy, Pandas, PyTorch, TensorFlow, scikit-learn), MATLAB, R, SQL - **Statistical & ML**: Time-Series Analysis, Portfolio Optimization, Risk Modeling, A/B Testing, Bayesian Methods - **Financial Mathematics**: Stochastic Calculus, Derivatives Pricing, Factor Models, Market Microstructure

Infrastructure & Tools: - **Big Data**: Hadoop, Spark, distributed computing - **Cloud & DevOps**: GCP, Docker, Kubernetes, Git, Linux - **Visualization**: Tableau, Power BI, matplotlib, plotly

Certifications: Google Cloud Professional Data Engineer

Languages: English (Professional - IELTS 7.5), Native Mandarin, Basic Dutch

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Key Achievements & Metrics

• **Quantitative Performance**: Generated 14.6% annual returns through systematic factor models • **Model Accuracy**: Achieved 15% improvement in credit risk prediction accuracy • **Operational Efficiency**: Delivered 40% reduction in data processing time through automation • **Research Impact**: 25% performance improvement in evolutionary algorithm research • **Team Leadership**: Successfully led cross-functional teams of 4+ data scientists

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Professional Interests

Research Areas: Algorithmic Trading, Market Microstructure, Machine Learning in Finance, Evolutionary Computation **Academic Interests**: Quantitative Finance, Behavioral Economics, Philosophy of Science **Personal**: Investment Strategy Analysis, Financial Literature (particularly interested in market dynamics and behavioral patterns)

Available for full-time positions starting August 2025. Open to relocation within Europe and globally.