

FEI HUANG

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Data Scientist with expertise in machine learning, quantitative research, and data engineering. M.Sc. in Artificial Intelligence from VU Amsterdam. Experienced in building end-to-end ML pipelines, credit risk modeling, and quantitative trading strategies. Seeking opportunities in data science and machine learning engineering.

EDUCATION

Vrije Universiteit Amsterdam

M.Sc. in Artificial Intelligence

Amsterdam, Netherlands

Sep. 2023 – Aug. 2025

- Thesis: Uncertainty Quantification in Deep Reinforcement Learning
- Relevant Coursework: Machine Learning, Deep Learning, Natural Language Processing, Computer Vision

Tsinghua University

B.Eng. in Chemical Engineering

Beijing, China

Sep. 2006 – Jul. 2010

WORK EXPERIENCE

GLP Technology

Founding Data Scientist

Shanghai, China

Jul. 2017 – Aug. 2019

- Joined as founding data team member at fintech startup; built credit scoring engine from scratch including data pipelines, feature engineering, and model deployment using logistic regression and scorecard methodology.
- Engineered PySpark data pipeline infrastructure for processing loan applications; mentored junior data scientists on best practices.
- Monitored loan portfolio performance and developed anomaly detection reports to identify early warning signals for delinquency and credit risk.

Baiquan Investment

Quantitative Researcher

Beijing, China

Jul. 2015 – Jun. 2017

- Developed multi-factor alpha research pipeline for equities using Fama-MacBeth cross-sectional regression; identified statistically significant factors including value, momentum, and event-driven signals.
- Engineered R-Breaker intraday strategy for CSI futures end-to-end; achieved 14.6% annualized return in live trading.
- Built high-performance factor computation engine using vectorized Pandas/NumPy operations for 3000+ stocks.

Ele.me (Alibaba)

Business Analyst

Shanghai, China

Sep. 2013 – Jul. 2015

- Analyzed user behavior and market trends for food delivery platform during rapid growth phase; provided data-driven insights for business expansion strategy.

- Developed SQL-based reporting dashboards for operations team; automated weekly KPI tracking and anomaly detection.

PROJECTS

Uncertainty Quantification in Deep RL

M.Sc. Thesis

- Developed novel uncertainty quantification methods for deep reinforcement learning agents using ensemble techniques and Bayesian approaches.
- Implemented benchmarking framework in PyTorch to evaluate uncertainty estimation across multiple RL environments.

SKILLS

Languages: Python, SQL, R, JavaScript

ML/AI: PyTorch, TensorFlow, Scikit-learn, XGBoost, Hugging Face

Data: Pandas, NumPy, PySpark, Airflow, dbt

Cloud/Tools: AWS, GCP, Docker, Git, Linux

Spoken: English (Fluent), Mandarin (Native), German (Basic)