FEI HUANG

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> *Machine Learning Engineer with expertise in developing and deploying ML models at scale. M.Sc. in AI from VU Amsterdam with thesis on Uncertainty Quantification in Deep RL. Experienced in PyTorch, ML pipelines, model deployment. Eager to contribute to Picnic's ML initiatives.*

EDUCATION

Vrije Universiteit Amsterdam — Amsterdam, Netherlands
M.Sc. in Artificial Intelligence — *Sep. 2023 – Aug. 2025*

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

Tsinghua University — Beijing, China
B.Eng. in Chemical Engineering — *Sep. 2006 – Jul. 2010*

WORK EXPERIENCE

GLP Technology — Shanghai, China
Founding Data Scientist — *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 — Beijing, China
Quantitative Researcher — *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) — Shanghai, China
Business Analyst — *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)