

# FEI HUANG

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*Data Scientist with expertise in machine learning, statistical modeling, and data-driven decision making. M.Sc. in AI from VU Amsterdam. Experienced in building end-to-end ML pipelines, credit risk modeling, and quantitative analysis. Excited to bring analytical skills to Rabobank.*

## EDUCATION

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### 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

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### 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

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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

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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)