

LEI (PETER) HAOYU

◇ (+852) 5495 0628 ◇ hylei@hku.hk ◇ <https://hy-lei.com>

EDUCATION

The University of Hong Kong - Hong Kong
B.Eng. in Computer Science, 2nd Major in Finance

September 2015 - June 2020
GPA: 3.6/4.3

University of California, Irvine - Irvine, CA
Visiting Student, Major in Computer Science

January 2018 - June 2018
GPA: 4.0/4.0

WORK AND RESEARCH EXPERIENCE

The University of Hong Kong
Research Assistant for Professor Yan Xu

Hong Kong
October 2019 - Present

- Collected data from CRSP and Compustat database, on WRDS cloud;
- Processed data and replicated literature using R and SAS. Projects include decomposing firm-level unexpected stock returns with VAR, and replicating Fama-French factors;
- Reviewed literature on empirical asset pricing.

Kubid Research
Summer Quantitative Researcher

Hong Kong
June 2019 - August 2019

- Collected historical daily returns and earnings announcement dates of over 70 US stocks, with a focus on Technology, Consumer Discretionary, and Health Care sectors;
- Wrote Python script to crawl 10-K and 10-Q information from US SEC Edgar website; wrote R and SQL scripts to process and store data;
- Developed, backtested and refined statistical arbitrage strategies;
- Identified over 10 liquid stocks generating robust and consistent alphas.

The University of Hong Kong
Research Assistant for Professor Yan Xu

Hong Kong
October 2018 - December 2018

- Collected quarterly index total return, capital gains, and FX data from Bloomberg and DataStream; quarterly flow and position data from U.S. Bureau of Economic Analysis, Federal Flow of Funds Account, and the U.S. Treasury Department;
- Reconstructed quarterly positions, flows and returns for U.S. assets and liabilities, each comprising equity, debt, foreign direct investment, and other.

J.P.Morgan
Technology Summer Analyst

Hong Kong
June 2018 - August 2018

- Researched, implemented, and documented the use of a tool to intercept log messages and send them to log aggregation APIs from Java Spring Boot web services;
- Preprocessed approximately 10,000 request-for-quote e-mails as a training dataset for machine learning purposes.

ACADEMIC PROJECT

A Large Incident Management System for Intelligent City Management
HKU Final Year Project: <https://i.cs.hku.hk/fyp/2018/fyp18061/>

Hong Kong
September 2018 - April 2019

- Performed cleaning on a US freeway dataset consisting of over 3 million records, with Python Pandas and NumPy
- Researched, designed, implemented and tested freeway traffic incident detection algorithms on Google Cloud, with Python scikit-learn and StatsModels library, as well as multiprocessing module
- Concluded that K-Nearest-Neighbours and Multi-layer Perceptron models are the most ideal, with approximately 80% detection rate

SKILLS AND INTERESTS

Technical	R, SAS, SQL, Python, Java, C/C++, HTML, CSS, JavaScript, L ^A T _E X
Database	WRDS, CRSP, Compustat, Thomson Reuters Datastream, Bloomberg
Test Scores	TOEFL: 111 (S: 26), GRE: 170/170(Q) 163/170(V), CFA Level I (Passed)
Language	English (Fluent), Mandarin (Native), Cantonese (Native), French (Beginner)
Interest	Swimming, Hiking, Badminton, Singing, Reading