LEI (PETER) HAOYU

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EDUCATION

The University of Hong Kong - Hong Kong *September 2015 - June 2020*
B.Eng. in Computer Science, 2nd Major in Finance, Minor in Mathematics *GPA: 3.6/4.3*

University of California, Irvine - Irvine, CA *January 2018 - June 2018*
Exchange Student, Major in Computer Science *GPA: 4.0/4.0*

WORK AND RESEARCH EXPERIENCE

The University of Hong Kong Hong Kong
Research Assistant for Professor Yan Xu *October 2019 - Present*

· Collected data from CRSP and CompuStat database, on WRDS cloud;
· Processed data and replicated literature using R and SAS;
· Reviewed literature on empirical asset pricing.

Kubid Research Hong Kong
Summer Quantitative Researcher *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, back tested and refined statistical arbitrage strategies;
· Identified over 10 liquid stocks generating robust and consistent alphas.

The University of Hong Kong Hong Kong
Research Assistant for Professor Yan Xu *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 Hong Kong
Technology Summer Analyst *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 Hong Kong
HKU Final Year Project: https://i.cs.hku.hk/fyp/2018/fyp18061/ *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, LaTeX
Database	WRDS, CRSP, CompuStat, Thomson Reuters, 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)