

HENGXU (HUGH) LIN

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EDUCATION

Columbia University in the City of New York - Columbia Business School

New York, NY

MS. in Financial Economics (Pre-Ph.D)

Sept 2021 - **Expected May 2023**

- **Anticipated Coursework(All Ph.D-level):** Optimization, Applied Multivariate Statistics, High Dimensional Statistics, Reliable Statistics Learning, Statistical Inference, Econometric & Time Series Analysis, Microeconomics Analysis
- **Programming:** Python (Torch/Tensorflow), Linux/Bash, C++, Java/C#, SQL, Stata, 50k+ lines programming experience

Sun Yat-Sen University

Guangzhou, China

BS. in Mathematics and Applied Mathematics, BBA. in Accounting, GPA: 3.9/4

Aug 2015 - June 2020

- **Coursework:** Neural Networks, Machine Learning, Probability & Statistics, Optimization, Calculus, Algebra, Real Analysis, ODE, Algorithms, Financial Engineering, Investment, Corporate Finance, Econometrics, Micro/Macro-Economics
- **Academic Honors:** Outstanding Graduate (highest distinct, Top 0.5%), First-place Scholarship, Microsoft Stars of Tomorrow

EXPERIENCE

Microsoft Research Asia (MSR Asia)

Beijing, China

Research Assistant, Machine Learning Group, Advisor: Dr. Weiqing Liu & Dong Zhou

June 2020 - Present

- **Multi-Domain Learning on Stock Data (ACM-SIGKDD 2021)**
 - **Multiple Patterns Adaptor:** Proposed a temporal router adaptor to automatically assign samples into multiple domains based on its memory mapping, applied Sinkhorn algorithms in optimal transport to cluster on the memory bank;
 - **Ablation Study:** Researched on the influence of number of domains, performance of hidden states and memory mapping combination, and improvement on different SOTA models, enhanced top baselines' RankIC by 1%, Annual Return by 3.1%.
- **Self-supervised Learning on Stock Data Distribution**
 - **Domain Identification:** Assumed data's non-i.i.d. via clustering and dimension decomposition (t-SNE/Autoencoder);
 - **Deep Clustering:** Combined reconstruction loss in Autoencoder with K-Means based pseudo labels, projected data into a linear separable hidden space, achieved 3% enhancement to baseline (manifold clustering);
 - **Contrastive Learning:** Applied a contrastive method combining representing learning with optimal transport, which is the best online clustering algorithm, achieved oracle accuracy on synthetic data compared to supervised learning (99%).
- **Qlib: 1st open-source AI platform for Quantitative Finance**
 - **Development:** Contributed to alpha factor-base and baseline testing. (github.com/microsoft/qlib)

Sunshine Quant Investment Consulting (Prop Trading)

Shenzhen, China

Research Intern, Quantitative Trading, Advisor: Dr. Guang Yang

Feb 2020 - May 2020

- **Portfolio Optimization:** Built Black-Litterman model combined with risk parity strategy and adversarial learning prediction, enhanced index's return by approx. 4%, max drawdown by 30%. (github.com/linhx25/BlackLittermanModel)
- **Adversarial Learning:** Constructed an architecture of GAN with the MLP as the discriminator and the LSTM as the generator for forecasting the return; empowered single LSTM's accuracy by 2%, achieved average accuracy of 58% and MSE of 0.44%.

Morgan Stanley Huaxin Fund Management (Mutual Fund)

Shenzhen, China

Risk Analyst, Risk Management

May 2019 - Aug 2019

- **Performance Attribution:** Based on Brinson model, created C# program for funds' return breakdown into security selection and industry allocation, improved attribution algorithm thereby hastening the process by 5 times;
- **Fair Trading Analysis:** Computed profit discrepancies in trading window according to regulations in analyzing unfair trades.

Southern China Center for Statistical Science

Guangzhou, China

Research Assistant, Supervisor: Prof. Xueqin Wang

Sept 2017 - Feb 2019

- **Numpy.NET:** Developed data structure emulating Numpy in C#, allowing efficient functions in time series analysis model;
- **Hidden Markov Model:** Utilized the EM algorithm to estimate MSVAR's parameters. (github.com/linhx25/MarkovSwitching)

PROJECTS

Undergraduate Thesis (Best Paper) – “Readability, Opaqueness and Crash Risk”, Advisor: Prof. Keming Wang

- Developed a package (Python) to process firms' 10-K fillings (217G), applied NLP method for annual report textual analysis;
- Conducted robustness test to eliminate endogeneity: searched alternative variables, tested fixed effect of panel data;
- Proved via research that 10-K of high-risk firms are of low readability and high opaqueness. (github.com/linhx25/FReader)

Kaggle's PUBG Machine Learning Prediction (Ranked Top 1%)

- Feature Engineering: extracted, combined features and tested linear/non-linear models with regularization in pre-experiment;
- Implemented Random Forest, Genetic Algorithm, Particle Swarm and GBDT in Python for prediction, with 1.95% MAE;
- Ranked Top 1% in Kaggle's Project competition. (kaggle.com/c/pubg-finish-placement-prediction/leaderboard , Team SYSU).

OTHER INFORMATION

Languages: Cantonese, English (GRE: 329; TOEFL: 109) | **Interests:** Hip-hop dance, Climbing (elevation 6,000 m), Cooking