(513) 816-9368 | **Justin Huang** | jjh87@duke.edu
https://www.linkedin.com/in/jhuang1/ | Durham, NC

Justin Huang

Education

Duke University — Durham, NC
B.S. in Computer Science, Mathematics, Statistics, Minor in Economics — *Expected May 2025*
Cumulative GPA: 3.82/4.0
Relevant Coursework: Algorithms, High Dimensional Data Analysis, Stochastic Calculus, Abstract Algebra
Operating Systems, Real Analysis, Statistical Inference, Machine Learning

Experience

Duke Asset Management — *Investment Research intern* — June. 2024 — Aug. 2024

- Developed, implemented, and backtested Macro trading strategy for different Macro regime types
- Created a pricing model to improve liquidity for private holdings by applying continuity and estimation methods for the discrete pricing methods

Chicago Trading Company — *Quant Research intern* — June. 2023 — Aug. 2023

- Quant intern on the QTA path - took options MM course and participated in mock trading
- Developed an oil futures pricing model on high dimensional data set using optimization techniques in python
- Utilized linear algebra and bayesian statistics to create factor model with encoded column parameter functions

Proctor and Gamble — *Sofware Engineering Intern* — Jun. 2021 — Aug. 2021 and Jun. 2022 — Aug. 2022

- Used Excel VBA, PowerBI, and Tableau to analyze large data sets for trends and reduced P&G disposal and procurement costs by around$ 1,000,000
- Implemented Monte Carlo Methods and Neural Networks to analyze data to find what factors and which packaging dimensions Pampers should use to minimize malfunctions in packaging saving 900 hours/year on the manufacturing lines

Duke Statistics Department — *Undergrad Researcher* — Aug. 2023 — Present

- Optimized Hyperparameters for high dimensional problems - currently working with MCMC models

Projects and Leadership

Duke Quantitative Finance — *Mentor and exec* — Nov. 2021 — Present

- Created a community of around 300 students interested in the Mathematical/Computing side of Derivatives
- Competed in trading competitions and organized an Education Bootcamp to promote quantitative finance
- Leaded Project to 1) Used MCMC to find edge and generate profit in NBA and College basketball sports betting markets and 2) Look for arbitrages across different sportsbooks - current PnL: 1500
- Worked with the Mid Freq Trading team to use linear regression and other relations to derive profitable strategies in Crypto

Duke Science Olympiad — *VP of Finance* — Aug. 2021 — Present

- Created budget for Duke Science Olympiad tournament with around 50 teams
- Fundraised money from various organizations and sponsors as well as Duke departments and Duke Student Activity Funds

Catan Project — *Project Leader* — May 2024 - Present

- Coded game logic and UI for a Catan game that can be played by 4 players
- Developed a greedy heuristic player as well as a Reinforcement learning player as bots to play against

Awards and Honors

International Yau Research Competition — Top 10 — Dec. 2019
US National Yau Research Competition — 2nd Place — Nov. 2019
American Invitational Math Examination — Qualifier — Feb. 2020
Intel International Science Fair — Qualifier — April 2020
US National Chemistry Olympiad — Top 50 — April 2020
UChicago Trading Competition — 5th Place — April 2022

Skills and Interests

Languages/Frameworks: C++, Java, Python, SQL
Tools: Microsoft Office, Google Apps, Data Structures, Algorithms, Data Modeling, LaTeX
Interests: Violin(8 years), Valorant, intramural Basketball/Soccer, Shoe Collecting, Epidemiology, Catan, Encoding decision making