Yueying Wang

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EDUCATION

Cornell University, College of Engineering, Ithaca, NY
Master of Engineering in Financial Engineering, GPA: N/A **Expected December 2025**

Hong Kong University of Science and Technology, Hong Kong
Bachelor of Science, Double Major in Mathematics & Data Science and Technology, **GPA: 3.74** **June 2024**
Honors: Dean's List (2020-2023); University Scholarship for Continuing Undergraduate Students for **top 5%** (2020-2024)

Exchange Program at **École Polytechnique Fédérale de Lausanne**, Switzerland (2023) **GPA: 5.75/6**

Selected Coursework: Probability, Statistics, Stochastic Model, Time Series, Convex Optimization, Machine Learning, Reinforcement Learning, Design & Analysis of Algorithms, Database Management System

SKILLS

Technical: Python, C++, R, SQL, DBMS, Tableau

EXPERIENCE

Quantitative Research Intern*, Guolian Fund Management,* Beijing, China **June to Aug. 2024**

- Designed and optimized multi-objective, multi-model machine learning enhanced index strategies
- Researched and synthesized 500+ high-frequency and fundamental factors using GBDT models for CSI 300 stocks
- Constructed a LightGBM+GRU model, integrating high-frequency factors with GRU and fundamental factors with LightGBM, enhanced by linear modeling and attention mechanisms
- Conducted rigorous backtesting with rolling training, resulting in a rank IC of 9.7% and an annualized alpha of 16.08%, outperforming the CSI 300 benchmark

Quantitative Research Intern*, Sealand Securities,* Shanghai, China **June to Aug. 2023**

- Built transferrable pipeline and code modules of GA-LSTM model, using genetic algorithm to learn topology of the LSTM network for enhanced time series forecasting, which achieved significant improvement in accuracy
- Developed algorithms to harmonize and integrate data from various APIs into a unified database, enabling consistent and reliable alpha factor extraction

Data Science Intern*, Aspex Management (Alternative Strategy Hedge Fund),* Hong Kong **June to Sep. 2022**

- Tracked and quantified alternative data sources, establishing reliability standards and confidence intervals for integrity
- Developed predictive models from quantified data and formulate strategic insights to the investment team
- Build a regression model to assess the impact of financing maintenance rates on Taiwan Market using 20 years of data Analyzed stock performance under low maintenance rates, formulating and testing hypotheses

PROJECTS

Systematic Evaluation of Flat Minimizers in Multi-Domain Learning Tasks , *HKUST*, Hong Kong **Sep. to Dec. 2023**

- Evaluated geometric properties and generalization abilities of two popular flat minimizers, SWA and SAM
- Systematically compared SWA, SAM, and averaged SAM across tasks in computer vision, NLP, and graph representation learning, demonstrating the benefits of weight-averaged SAM for improved performance

Reinforcement Learning modeling Mammalian Brain in Exploring New Environment
EPFL Laboratory of Computational Neuroscience, Lausanne, Switzerland **Feb. to July 2023**

- Designed kernel functions for continuous novelty signals in model-based and model-free reinforcement learning, analyzing shifts in efficiency and behavioral biases
- Compared model behaviors with mice behaviors when exploring mazes to infer the mammalian brain's internal spatial representation signals and their impact on exploration

Deep Learning in Natural Language Processing on Financial Fraud Detection , *HKUST*, Hong Kong **Sep. to Dec. 2022**

- Fine-tuned FinBERT for financial fraud detection in Hong Kong market, outperforming than other NLP models
- Built and maintained a comprehensive database of 20 years of fraud data, extracted from HKEX announcements and corresponding company reports, for model training and analysis

LEADERSHIPS & INTERESTS

- Captain of Jinfan Dance Team; Volunteer of Engineers Without Borders Hong Kong
- Interests: Snowboarding, Dancing, Surfing, Swimming, Poker