# WEI-CHIH HUANG

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#### **EDUCATION**

PhD in Physics, Texas A&M University, US BS in Physics, National Tsing Hua University, Taiwan Aug. 2019 - Aug. 2025 (expected) Aug. 2015 - Jun. 2019

## **EXPERIENCE**

## Quantitative Engineer - Aggie Quant Fund

Jan. 2024 - present

Application of cutting-edge technologies to financial market

- Managed \$100,000 fund and developed models for stock forecasting and portfolio optimization
- Used cloud and local LLM and GitHub Actions to extract information from finance market news feed periodically
- Built an efficient, automatic and high-performance stock price database and dashboard using InfluxDB
- Built a high-performance backtest framework supporting automization and visualization and saved 70% of time
- Benchmarked, tested and validated trading strategies (outperform S&P500 by twice)

Research Assistant - Physics Department, Texas A&M University (researcher profile)

Aug. 2019 - present PhD dissertation on dark matter search

- Designed machine learning models, eg random forest, neural network, to reduce 90% of time on particle simulation
- Built physics models and conducted the statistical analysis on 1000M rows of multi-dimensional data by Python
- Automized and visualized the analysis with NumPy, SciPy, Pandas, and Matplotlib
- Accelerated the analysis by 1000 times with dedicated algorithm, multiprocessing, caching, and C++
- Completed computational heavy calculations in MPI/OpenMP computer cluster (20 TB RAM, 3000 CPU cores)
- Published 7 papers in high impact journals and presented successful talks at international conferences

Independent Data Science Researcher - Pro Cyclists Race Analysis (Github repo)

Apr. 2022 - present
Data analysis of professional sports and forecast using machine learning models

- Construct machine learning models with PyTorch and scikit-learn for 90% accuracy prediction (RNN model)
- Efficiently processed 12M rows of data with NumPy, Pandas, SciPy, scikit-learn, and PySpark
- Saved 80% costs compared to AWS, GCP, Azure by deploying data and model to Runpod (GPU cloud)
- Web scraped a website using BeautifulSoup and increased the performance by 500% with multi-threading

Data Science Ambassador - Physics Department, Texas A&M University
Data Science Ambassador representing Physics Department

Aug. 2022 - Aug. 2023

- Provided training and consulting to the department and the students (webpage)
- Designed interactive workshops on topics including Python, Linux, statistics, data analysis, and machine learning

#### **CERTIFICATIONS**

- Fundamentals of Accelerated Computing with CUDA C/C++
- Machine Learning Foundations: Algorithmic Foundations
- Machine Learning Foundations: Mathematical Foundations
- Machine Learning Techniques
- Divide and Conquer, Sorting and Searching, and Randomized Algorithms
- A Crash Course in Causality: Inferring Causal Effects from Observational Data