Tong Huang

(239) 900-6433 | tonghuang0310@gmail.com | Seattle, WA | CFA Level 1 Candidate

EDUCATION

University of Washington **Graduated Mar 2024**
Master of Science in Computational Finance and Risk Management
University of Washington **Graduated Jun 2022**
Bachelor of Science in Economics, Minor in Computational Finance
Key Skillset:

- **Business Skills:** AML/KYC Compliance, Risk Analytics, Project Management, Policy Research, Model Governance and Validation, Workflow Management, Financial Modeling, Value at Risk (VaR) Analysis
- **Technical Skills**: Python, SQL, R, Tableau, Excel, Google Analytics, Oracle, Salesforce, Power BI

WORK EXPERIENCE

Intelliimpact LLC. **Jan 2024 – Now**
Risk Management Intern *Dallas, TX*

- Designed and developed a data-based risk analytics and governance platform for issue detection and identification purposes to streamline model optimization procedure.
- Researched on issues across portfolio/operational risk practices, leveraged tableau-based issue monitoring tool and successfully improved the closure efficiency by 40%.
- Executed a SQL-based model test suite for back-testing existing Oracle-based models for risk and compliance team in the company.
- Conducted research on business and regulatory requirements to develop a data-driven model validation reports, delivered 2 business reports to internal and external stakeholders and management teams.
- Collaborated with a cross-functional team and served as a data analyst to support 5 ad-hoc analyses, deployed 3 Python-based analytical suites for process optimization and monitoring purposes.

RESEARCH EXPERIENCE

University of Washington **Jun 2023 – Oct 2023**
Research Assistant *Seattle, WA*

- Evaluated the performance of a statistical arbitrage trading strategy according to profitability analysis, identifying a 15% ROI with upgraded pair trading strategy.
- Conducted preliminary research to identify suitable pairs for mean reversion strategy, with emphasis on correlation, cointegration methods and long-term trend analysis.
- Utilized maximum likelihood estimation to fit the Ornstein-Uhlenbeck (OU) process in selection of trading pairs, achieving the most profitable pair ratios and optimal long/short positions.
- Implemented a mean reversion budgeting allocation method for portfolio optimization, resulting in a 30% better Sharpe ratio performance compared to the traditional mean-variance approach.
- Deployed the enhanced strategy in quant connect platform, monitoring performance and mitigating risks in a live trading environment, resolved 5 risk alerts and contributed to an ongoing research paper.

PROJECT EXPERIENCE

Multi-Asset Portfolio Allocation Strategy for Murray Fund **Mar 2023 – Jun 2023**

- Performed predictive analysis to forecast the market trends of covered stocks and bonds based on historical data with a back-testing accuracy of 92%, evaluating consistency with Fund Evaluators.
- Developed and introduced an optimization model that minimized tracking errors and ensured optimal asset allocations, exceeding targeted return by 55%.
- Conducted competitive analysis and trend reporting on 10+ specific areas and supported the due diligence workflow of the fund.
- Delivered a 20-page investment analysis report highlighting various asset allocation strategies, identifying 10+ risk scenarios and successfully decreased the VaR by 30%.

Transaction Fraud Detection **Mar 2023 – Jun 2023**

- Developed an automatic transaction fraud detection tool and tested with transaction data from Kaggle.
- Created and optimized parameters of Random Forest, SVM, and DNN models to identify fraudulent transactions, achieving a testing ROC AUC score of 0.99.
- Documented and evaluated model performance from back-testing results, emphasizing key metrics including precision and recall, and offered insights for future improvements on real-case AML/KYC practices.

CERTIFICATIONS AND LANGAUGES

Certifications: FinTech Bootcamp, University of Washington.
Language: English and Mandarin Chinese.