

Wyett “Huaye” Zeng

✉ w33zeng@uwaterloo.ca | ☎ 519-729-8107 | 🌐 wyett-zeng.com | [in](#) [LinkedIn](#) | [GitHub](#)

Skills

- **Actively running a \$200,000 portfolio** in public equity and fixed income for my parents; risk is managed through diversification in asset classes and geographical allocations.
- Strong quantitative analytical skills in: **Python, SQL, R, Tableau** and **Power BI**. Experienced with **RESTful API calls, protobuf, gRPC, PostgreSQL, Clickhouse**, and data science packages such as **PyTorch, Keras, Pandas, Seaborn** and **Numpy**.
- Capable of writing production-level code in **Java, Python, C, C++, C#, Go, VBA, HTML, CSS**, and **JavaScript**.

Education

University of Waterloo & Wilfrid Laurier University Waterloo, Canada
Bachelor of Business Administration and Computer Science (Double Degree) Sep 2020 – Aug 2025
Artificial Intelligence Specialization + Finance Concentration (4.0 GPA)

Work Experiences

Boosted.ai | Quantitative Developer Jan 2024 – Apr 2024

- Developed the factor model, which is part of the underlying **machine learning analysis algorithm** for Boosted.ai. The algorithm uses **numpy, Clickhouse, and PostgreSQL** to efficiently compute over 20 economic factor values for **every publicly listed security and ETF** against 50+ universes each day.
- Maintained the investment style matching feature using **Python, gRPC, and protobuf**. The feature analyzes client's portfolios and reports the fitness between their portfolio and their selected investment style.
- Partook in the **AI commentary features** which use the power of **large language models (LLMs)** to comment on the performances and risk factors of clients' portfolios. The feature also analyzes news data to give summarized information on various topics that the user is interested in.

CIBC – Gallant MacDonald | Data Scientist Jan 2023 – Apr 2023

- Developed the market analysis automation report, where the algorithm employs **Python** packages such as **pandas** for data cleaning and processing, and **Seaborn** for presenting information. The result is a customizable algorithm that captures market insights and presents market trends to team members in less than three minutes.
- Developed the quantitative portfolio builder, which produces a portfolio that imitates the movements of the desired return using **QSolver**. This tool provides insight into the underlying asset class and risk exposure for the more “obscure” alternative investment hedge funds the team connects to.
- Partook in numerous due diligence meetings with portfolio managers from big hedge funds such as TCC, Group RMC, and Hamilton Lane. After the meeting, produced a detailed report identifying areas of concern such as **liquidity options, distribution schedule, market correlation, fx risks, and interest risk**.

Research Experiences

Wilfrid Laurier University | Professor Diego Amaya Sep 2023 – Present

- **Wired News & Market Prediction (Lead, Ongoing)**: The thesis paper aims to understand the effects of wired news on the price movements of securities. I annotated each news article in the **Dow Jones News Wires** with data from **Wharton Research Data Service**, identified news that caused major shifts in price movements, and employed LLMs such as **LDA** and **Bert** to analyze the selected news.

University of Waterloo | Professor Chen Wenhui & PhD Candidate Jiang Dongfu Sep 2023 – Present

- **PairRM (Lead, Ongoing)**: Upon the release of the **LLM-Blender paper** 📄, the **pairwise reward model** has been widely adopted in different models and has seen considerable performance gains 🌐. This thesis paper aims to analyze the performance gains for LLMs and limitations for pairRM by systematically comparing pairRM against different reward models with various categories of input data.