Yuxiao Feng

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EDUCATION

Cornell University, College of Engineering, Ithaca, NY
Master of Engineering in Financial Engineering, GPA: N/A **Expected December 2022**

The Chinese University of Hong Kong (CUHK), Hong Kong, China
Bachelor of Science in Risk Management Science (Analytics Stream), First Honor, **GPA: 3.74** **May 2020**
Awards: *CUHK Best Essay Award – Silver Award (2017-18, 2018-19), Fintech Best Project Award (2021)*

University of Toronto, St. George's Campus, Toronto, Canada
Fall-Term Exchange **Sep. to Dec. 2019**

Selected Coursework: Simulation for Quantitative Finance, Portfolio Management, Statistical Modeling in Financial Markets, Fixed-Income Securities and Options, OR Tools for Financial Engineering, Datamining and Machine Learning

SKILLS

Technical: Python, SQL, R, VBA, C, Java, SAS, MS Office

EXPERIENCE

Quant Intern, *Asset Management Department, Shenwan Hongyuan Securities*, Shanghai, China **July to Aug. 2020**

- Implemented 20-factor stock selection models via Python and R, backtested the strategies, and improved five factors including APM, Smart Money, and LIQ, increasing ICIR and reducing the maximum drawdown.
- Completed initial inquiries, offline subscriptions, and payments of over 50 new shares of Shenwan Hedge Fund 2.
- Applied technical analysis, such as trend line and wave theory in EQER system, on A-share stocks in Pharmaceutical, Auto, and Material industries.

Bond Investment Assistant Intern, *Securities Business Department, Huatai Securities*, Shenzhen, China **Aug. 2019**

- Performed investment strategy research, risk preference survey and financial due diligence on 5 private equity companies, and supported the signing process of strategic cooperation agreements.
- Examined the second batch of companies listed on the STAR board and conduct fundamental analysis of 8 biomedical firms by reviewing their annual reports; supported the fund manager in the preparation of client investment reports and presentations.

Editorial Intern, *Mathematics Department, World Scientific Publishing*, Singapore **June to July 2019**

- Reviewed and revised more than 10 papers and 3 books in the field of Statistics on topics such as non-stationary time series and survival analysis; wrote a regular column called the *Mathematics Newsletter* based on the latest achievements in the news.

Finance Intern, *Industrial and Commercial Bank of China*, Nantong, China **May to June 2019**

- Conducted money laundering screening through prospective analysis of financial statements of the past three years and due diligence on recent large transactions of high-risk customers using VBA.

PROJECTS

Credit Risk Analysis with Machine Learning, *CUHK*, Hong Kong **Jan. to Apr. 2021**

- Conducted credit risk analysis using machine learning and deep learning models; formulated predictions for two credit risk datasets using 10 models and studied the models' reliability and recommended algorithms dealing with imbalanced huge datasets.
- Proposed two improved algorithms and studied the reliability and impact of deeper fine-tuning.

Market Trend Under Covid-19, *CUHK*, Hong Kong **Jan. to Apr. 2020**

- Analyzed the liquidity trap during COVID-19 by discussing the similarity and differences of the 2020 crisis and the 2008 Subprime Crisis, as well as studying the bull market post-2008 and the effects of quantitative easing policy.
- Researched the formation of trapped market liquidity, risk of high leverage companies, and potential behavior of bond investors; analyzed the foreseeable development of the trap and proposed possible solutions.

ACTIVITIES/INTERESTS

Society of Woman Engineers, Team leader of CUHK Drama Society; piano (leve); musical; skating