

FENG Yunhao

852-5138-3969 | yfengaf@connect.ust.hk | Hong Kong

Education

Master of Financial Mathematics	Hong Kong University of Science and Technology	Aug 2018 - Jan 2020
• GPA: 3.7/4.3		
Bachelor of Mathematics and Economics	Hong Kong University of Science and Technology	Aug 2014 - Jun 2018
• First Class Graduation Honor; Dean's List; Out-Reach Award; Soong Ching Ling Foundation Scholarship		
Exchange Program of Science and Business	University of Florida	Aug 2016 - Jan 2017
• TGA: 3.93/4.0		

Internship Experiences

Data Analyst Trainee, Planning & Control	China CITIC Bank International, Hong Kong	Jul 2019 - Present
• Building and maintaining a data sanity-check & correction project with employment of Python, Spark, SQL and Hadoop on million-sized deposit account record. Conducted data quality analysis and prepared demonstration with Tableau.		
• Helped prepare a demonstration on Fin-tech Innovation topic with an audience of 70 and utilized NLP and React in constructing a smart search box as an e-banking service component.		
Summer Intern, PE Sales Department	HUATAI Securities, Shen Zhen	Jun 2017 - Aug 2017
• Supported seniors and assisted in PE-related file/charts and slides preparing		

Project Experiences

AI-based Multifactor Stock Selection	Sep 2019 - Dec 2019
This project is to utilize machine learning algorithm in the development of alpha factors, which will be used in portfolio construction with a back-testing horizon of 5 years under the supervisor of the company, Derivatives-China Asset Management	
Structured product pricing with numerical methods	Feb 2019 - Jun 2019
• Two-asset structured product Build the trinomial Lattice tree grid model to price the two-asset structured product Analyze the impact on the product price from the asset correlation, price volatility and risk-free rate	
• Dividend-paying participating life insurance policies Price the product with fully implicit finite difference method Calculate the impact of the parameters and investigate the innate value of the surrender option	
Chatbot for Wealth Management Service	Mar 2019 - May 2019
This project is to build a Chatbot for a portfolio advising website to interact with and collect information from clients	
• Responsible for establishing the connection between Chatbot and web by Python web-scraping techniques	
Cryptocurrency Trading Simulation	Jun 2018 - Dec 2018
This project is to design a trading strategy with modified MACD method regarding trading of four cryptocurrencies which achieves a higher return than benchmark strategy	
• Responsible for modeling the distribution of the high volatility hikes for cryptocurrencies with R	
• Responsible for training the model parameters to profit on volatility	
Capstone Project: An empirical study on "Price Puzzle"	Mar 2018 - Jun 2018
The study is to investigate the occurrences of an economic phenomenon "price puzzle" in regions outside US	
• Responsible for data collection, data cleaning and report writing	
• Responsible for examining existence of the price puzzle with Vector Autoregression model using Gretl	

Organization Experiences

Player, Basketball Team of the Student Union	Oct 2014 - Dec 2019
• Won the Hong Kong Mainland Basketball League Championship in 2016 and 2018	
General Secretary, Film Society of the Student Union	Mar 2015 - Mar 2016
• Functioned as the general secretary in an executive committee serving 1,000+ members	
• Managed and operated a VCD/DVD loan service system with an asset value of 100,000+ HKD	

Skills

- Computer Skills: Python, Spark, R, JavaScript, React, Tableau, MS Office, Gretl
- Certifications: CFA(Level 2), Chinese Securities Qualification Certificate
- Languages: Mandarin, English