

# XIAO Yuanhai

## EDUCATION

### Chinese University of Hong Kong, Shenzhen

GPA 3.9, Stochastic Models, Machine Learning, Deep Learning, Big Data in Fintech, etc.

MSc of Fintech

Sep. 2023 – Jun. 2025

### City University of Hong Kong

GPA 4.0 (with Distinction), Econometrics, Derivatives, Programming with Python, etc.

MSc of Finance

Sep. 2022 – Jun. 2023

### Hunan University

GPA 3.5, Linear Algebra, Probability Theory, Financial Engineering, Time Series Analysis, etc. Sep. 2018 – Jun. 2022

BA of Finance

## RESEARCH EXPERIENCE

### Research Assistant

Prof. Qihui CHEN, Chinese University of Hong Kong, Shenzhen

Jun. 2024 – Present

Shenzhen

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### Challenge Cup – Special Prize of Hunan Province (National Third Prize)

Dec. 2018 – Sep. 2019

13th National College Student Curricular Academic Science and Technology Works Competition

Hunan

- **Project:** Foreign Exchange Risk Attack: Problems and Countermeasures of Chinese Enterprises' Going Global Strategy - A Study of 80 Industrial Enterprises of 4 Types (Supervised by Shenggang YANG).
- **Main work:** Questionnaire investigation, data cleansing, data modelling

## INDUSTRY EXPERIENCE

### First Capital Securities Co., Ltd.

FICC Quantitative Internship

Dec. 2023 – Feb. 2024

Shenzhen

- Researching market and developing pricing models for different types of REITs products.
- Implemented factor timing strategies for individual convertible bond, backtested and optimized the strategies.

### Beijing Chongwen Quantitative Technology Co., Ltd.

Intern Quantitative Researcher

Mar. 2023 – Dec. 2023

Beijing

- Assisting researchers in obtaining macro and individual bond data and doing feature engineering.
- Developing and testing pricing factors, processing large panel data of convertible bonds and underlying stocks.
- Backtesting strategy and optimizing the strategy based on different algorithms.
- Optimizing the head factor crowding problem with some mapping algorithms and reduce the risk of overfitting.
- Updating the database through SQL and configuring the cloud server to daily update data.

### CCS Supply Chain Management Co., Ltd.

VC Internship

Jun. 2022 – Aug. 2022

Shenzhen

- Conducted research on the new energy industry (wind power) and target companies.
- Participate in due diligence of enterprises in wind power investment projects and complete the writing of corresponding work reports through senior management conference calls, on-site inspections, etc.

## AWARDS

### National Second Prize of Summer Social Practice for College Students

Oct. 2019

- **Project:** Focusing on Children's Medical Insurance for the Future of the Countryside - Research Report on Children's Medical Insurance Participation and Satisfaction in Three Villages in Xinyang City.

### Hunan University Second Class Scholarship

2018/2019

- Award presented to students with top 10% GPA.

## SKILLS & INTERESTS

**Skills:** Python, R, SQL, Latex, Database(WRDS, CSMAR and WIND).

**Interests:** Photography, Music, Basketball, Frisbee.