Yujia Huang

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Education

Southwestern University of Finance and Economics   Sep 2023 – 2027
Bachelor of Finance ; Minor in Business Administration
Currently enrolled in the Honors Program in Mathematics

Experience

BigQuant | Quantitative Research Intern   Jul 2025 – Sep 2025

- Developed daily-frequency stock selection strategies using machine learning models (LightGBM, XGBoost, CatBoost) with avg. Sharpe > 2.0; contributed to BigQuant SDK development and deployed live trading strategies integrating with QMT for automated execution.

- Built high-frequency ETF timing and daily-frequency fund selection strategies covering index, sector, and Smart Beta.

- Designed high-frequency futures strategies: cleaned, time-synchronized, and cross-validated 700K+ minute-level and tick data via DAI-SQL; replicated/developed 10+ strategies on Huatai Futures.

- Developed daily-frequency deep learning cryptocurrency strategies using BigQuant visual modules and Binance data (DNN/CNN); summarized OKX order API for live deployment and iterative evaluation.

China Blockchain Research Center | Research Intern   Jan 2024 – Apr 2024

- Conducted investment research on modular Layer 2 projects like Manta; created a six-dimensional evaluation framework (Executive Summary, Market Overview, Project Introduction, Investment Highlights, Valuation, Risk Factors) and formed a "cautiously optimistic" outlook.

- Analyzed on-chain data and market indicators (e.g., L2 dominance 77.2%, Celestia market cap +450%); proposed strategic asset allocation, tracked market fluctuations and ZK ecosystem developments to identify technical risks and entry opportunities, achieving simulated returns over 300%.

Skills

Programming: Python (NumPy, Pandas, LightGBM, XGBoost, CatBoost, Matplotlib, Seaborn, Plotly), Java, VBA, SQL (MySQL)
Other: Data analysis, backtesting, WebSocket APIs

Languages

Chinese(Native); English(skillful)

Projects

Quantitative Backtesting Platform | Full-stack Developer   Mar 2025 – Apr 2025

- Built a cloud-native quantitative platform on Sealos to support strategy design, backtesting, simulated trading, and data orchestration. Utilized Cursor and AI-assisted tools to streamline full-stack development and deployment.

- **Responsibilities:**
  - Built frontend with Vue 3 + TypeScript; developed key modules and integrated charting and dark/light themes.
  - Developed Node.js backend with WebSocket support; enabled sandboxed strategy execution and realistic backtesting API.
  - Optimized performance with virtual scrolling, lazy loading, and PostgreSQL sharding + caching.
  - Implemented strategy versioning, task scheduling, and CI/CD with monitoring for stable operations.

- **Achievements:**
  - Supported 30+ indicators and 6 strategy types; 500+ daily backtests with <50ms latency.
  - Boosted frontend FCP to 0.7s and backend QPS to 1500+; Lighthouse score 92.
  - Maintained 99.95% uptime; AI-assisted coding enhanced development efficiency.

Awards

WorldQuant Brain Infinity Champions 002 — Alphathon 2023 | Global 3rd   Aug 2023 – Sep 2023

- Built multi-factor models with heterogeneous data fusion (50+ Alpha factors), achieving Sharpe ratio > 1.9 and 70%+ active rate.

Courses & Certificates

Coursera: Mathematics for Machine Learning — Linear Algebra	Aug 2024 – Sep 2024
Coursera: Probability & Statistics for ML & Data Science	Dec 2024 – Jan 2025
Coursera: Calculus for Machine Learning and Data Science	Jan 2025 – Feb 2025