# ZHIHAO HUANG

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## **EDUCATION**

## University of Michigan, Rackham Graduate School

Graduate Student, M.S. in Applied Statistics

Expected Apr. 2019

Ann Arbor, USA

• **Academic**: GPA: 4.0/4.0

#### Nankai University, School of Mathematical Science

Tianjin, China

B.S. in Mathematics and Applied Mathematics

Jul. 2017

• Academic: GPA: 3.5/4.0

• Honors: "Gongneng" Scholarship, 2014&2015

## **WORK EXPERIENCE**

Mobvoi Inc. Beijing, China

Sales Data Analyst Intern Feb. 2017 - Jun. 2017

• Conducted daily analysis on sales data, including sales trend prediction with linear model and sku correlation analysis

- Developed and managed data visualization report platform with *R markdown (plotly)* and *Shiny*, and delivered to CEO office directly
- Constructed VBA tools of data organization for sales team

## Munich Re Group Beijing Branch

Beijing, China

Actuary and Data Analyst Intern

Jun. 2016 - Oct. 2016

Project: Motor Risk Prediction through Telematics Data Mining

- Developed innovative risk prediction models through motor telematics data mining (1 million records)
- Conducted data extraction with web-crawling, data analysis with one-way analysis, undersampling method, generalized linear model under *R* and *VBA*
- Developed the first applicable Big Data Vehicle Usage-Based Insurance product in Asia-Pacific

## RESEARCH EXPERIENCE

## Unsupervised Feature Selection with Unknown Noise and Missing Data

Aug. 2016 - Apr. 2017

Research Assistant

Tianjin, China

Adviser: Pengfei Zhu, Associate Professor, Lab of Machine Learning and Data Mining, Tianjin University

- · Adopted Mixture of Gaussian for unknown noise, sparse method for feature selection and Damped Newton for optimization
- Conducted algorithm evaluation under Matlab with facial recognition and feature extraction tasks
- Accomplished the basic goal of the algorithm and achieved outstanding performance

## Parameter Estimation Modification on Markowitz's Mean-Variance Model

Mar. 2016 - Jun. 2016

Research Assistant

Tianjin, China

Adviser: Xiaotang Bai, Associate Professor, School of Mathematical Science, Nankai University

- · Carried out Bootstrap method and shrinkage estimation for improving covariance estimation and its robustness
- Conducted evaluation using Matlab with data from Shanghai Stock Exchange
- Surpassed the original method with an improvement in Rate of Return for 10% and decrease in Volatility for 15%

# Investigation into Optimization Methods and Performance Evaluation

Mar. 2016 - Jun. 2016

Research Assistant

Tianjin, China

Adviser: Xianming Xu, Lecturer, School of Mathematical Science, Nankai University

- · Tested and compared popular optimization methods, including Newton and its derivative modifications
- Improved computational speed with Horner's Method and Broyden's Method
- · Conducted convergence and computational speed comparisons under different conditions with Matlab

#### Harbin Institute of Technology, School of Mathematical Science

Harbin, China

International Summer School of Mathematics

Jul. 2015

Adviser: Jianqing Fan, ORFE, Princeton University; Stanley Osher, IPAM, UCLA

• Coursework: Sparse High-Dimensional Statistical Learning (Penalized Least-Squares, Matrix Completion, etc.)

# **EXTRACURRICULAR ACTIVITIES**

#### Davos Foreign Guests Dept., 2014 Summer Davos Economic Forum

Tianjin, China

Volunteer Team Leader

Sept. 2014

• Supervised team performance and scheduled duty roster

## **COMPUTER SKILLS AND OTHERS**

**Programming Skills**: C++, Python, Caffe, R, Matlab, SQL, Hadoop, Microsoft Office and VBA, Linux, Laguage: Mandarin(native), English(fluent), TOEFL(112/120, speaking 27/30), GRE(V152+Q169+AW4.0)