YANZHONG (ERIC) HUANG

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EDUCATION

Rutgers Business School - Newark, NJ | *Master of Quantitative Financ*e | GPA 4.0 **Dec 2025**
Courses: Numerical Analysis, Econometrics, Derivatives, Machine Learning, Data Mining, Financial Modeling
Monash University - Melbourne, Australia | *Master of Banking and Finance* **Jan 2021**
Capital University of Economic and Business - Beijing, China | B.*S. of Business Administration* **Jul 2018**

PROFESSIONAL EXPERIENCE

Quantel Asset Management, Inc - New York, NY | *Quant Analyst Intern* **Jun 2025 - Aug 2025**
- Improved factor evaluation efficiency by automating IC time series, t-statistics, and quantile test pipelines.
- Rebuilt 105 academic and industry-referenced factors, enabling systematic model validation and backtesting.
- Developed a customizable Streamlit dashboard for cross-sectional factor scoring and visualization.
- Constructed out-of-sample long-only portfolio by Gradient Boosting model.

Sincere Digits Co. - Beijing, China | *Quant Developer* **Oct 2022 - Jan 2024**
Backend fund selection API team leader
- Delivered fund metrics (Sharpe, VaR, AVaR, exposure) for multi-dimensional screening.
- Reduced 65% backtest runtime by metric operated Python engine for factor strategies and client reporting.
- Designed a mean-variance portfolio optimizer with AVaR and factor constraints to enhance risk-adjusted returns.

Hybrid context-aware recommendation system developer
- Utilized Neural Collaborative Filtering set up baseline personalization based on user browsing history.
- Integrated user risk profiling into the recommendation process using fund metadata (risk level, volatility, sector).
- Implemented contextual re-ranking layer leveraging market trend data to dynamically adjust fund rankings.

Hongchou Investment - Beijing, China | *Fund Analyst* **May 2021 - Sep 2022**
Fund screening pipeline Developer
- Merged similar funds using clustering, similarity analysis and pattern mining.
- Built scoring system (risk and risk-adjusted returns metrics) narrowing the 4000+ to 300 high-quality funds.

Quantitative private funds Analyst
- Conducted due diligence on two quant private funds per week and authored comprehensive analysis reports.
- Automated VBA dashboards, cutting weekly fund review time by 50% for the investment committee.
- Managed five private funds (200M CNY AUM), achieved 19.7% average return from Aug 2021 to Aug 2022.

PROJECTS

Research Assistant **Aug 2025 - Now**
- Cleaned and extracted Q&A pairs between executives and analysts from earnings call transcripts.
- Applied LLMs to earnings call Q&A to quantify sentiment and topic divergence.
- Validated AI-based scores using traditional NLP methods like LM dictionaries and cosine similarity.
- Linked disagreement measures to stock returns, volatility, and volume around earnings calls.

McGill International Portfolio Challenge **Sep 2024 - Dec 2024**
- Advanced to semi-finals with proposal of liquidity-integrated pension plan for FL Dept of Finance.
- Designed two buckets portfolio separate liquidity and growth needs.

Suite of Python packages published on PyPI **Jun 2024 - Now**
- *Bagelquant.com*: personal blog documenting projects, research notes, and quant tutorials.
- *Bagel-tushare*: multi-threaded automation package pulls data from Tushare APIs to a local MySQL database.
- *Bagel-factor*: utility package provides efficient methods to evaluate and visualize factors.

SKILLS

Programming: Python (pandas, NumPy, scikit-learn, TensorFlow, PyTorch, PyQT), C++, R, MATLAB, VBA, Linux.
Databases: SQL, MySQL, PostgreSQL, SQLalchemy.
Quant Modeling: Factor Modeling, Model Validation, Risk Models, Portfolio Optimization, Time Series.
Machine Learning: Gradient Boosting, Random Forest, LSTM.
Tools: Git, GitHub, PyCharm, Tableau, MS PowerPoint, MS Excel, LaTeX.