

YANZHONG (ERIC) HUANG

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EDUCATION

Rutgers Business School - Newark, NJ <i>Master of Quantitative Finance</i> GPA 4.0	Dec 2025
Monash University - Melbourne, Australia <i>Master of Banking and Finance</i>	Jan 2021
Capital University of Economics and Business - Beijing, China <i>B.S. of Business Administration</i>	Jul 2018

PROFESSIONAL EXPERIENCE

Quant Analyst Intern - *Quantel Asset Management, Inc* | New York, NY **Jun 2025 - Aug 2025**

- Led a team of three interns to design a streamlined workflow for an equity multi-factor model, covering factor construction, evaluation, backtesting, and optimization; applied the model to interpret client portfolio performance.
- Reconstructed 174 academic characteristic factors and validated robustness with IC/IR, OLS, and quantile tests; verified OLS assumptions; identified 84 candidate factors and eight macro predictors for forecasting models.
- Applied Lasso, Elastic Net, Random Forest, PCA regression and Neural Networks for return forecasting, incorporating hyperparameter tuning, rolling-window validation, and robust out-of-sample testing.

Quant Developer - *Sincere Digits Co.* | Beijing, China **Oct 2022 - Jan 2024**

- Directed a four-member backend team in building a FastAPI-based fund retailing website, delivering evaluation, recommendation, and backtesting tools that improved client investment decisions across diverse risk profiles.
- Implemented ETL/UNIX batch jobs and data-quality checks (SQL reconciliations & exception queues), reducing manual reconciliation and cutting runtime 65% via vectorization.
- Developed algorithms for performance evaluation (Sharpe, Sortino, Max Drawdown); conducted VaR and CVaR analysis using historical and Monte Carlo methods and performed backtesting with the traffic-light approach.

Quant Analyst - *Hongchou Investment* | Beijing, China **May 2021 - Sep 2022**

- Progressed from fund analyst to quant analyst to portfolio manager, spearheaded the firm's transition from fundamental to hybrid quant strategies and overseeing five portfolios with 200M CNY AUM.
- Built a fund scoring system using clustering, pattern mining, and risk-adjusted metrics to maintain an investment-ready fund pool, and automated weekly exposure and attribution reports for portfolio managers.
- Implemented Brinson-Fachler attribution (allocation, selection, interaction) with TE/IR tracking; produced IC/IR + attribution bridges for PM decks.

PROJECTS

Research Assistant - *Supervised by Professor Zhengzi (Sophia) Li, Rutgers University* **Aug 2025 - Present**

- Researched multi-dimensional disagreement between executives and analysts in earnings calls using generative AI and LLMs, linking results to abnormal trading volume, volatility, and stock returns.

Time Series Volatility for Risk-Timing **May 2025**

- Forecasted volatility with GARCH family and LSTM to build risk-timing overlays for factor portfolios; validated with out-of-sample RMSE/MAE and trading KPIs.

Portfolio Exposure Dashboard (Styles & Options Overlay) **Dec 2024**

- Mapped Barra/Axioma-style factors to construct surrogate exposures; integrated Greeks exposure buckets and vol surface timers for overlay decisions.
- Ran ADF/KPSS, ACF/PACF, and Ljung-Box diagnostics for stability and residual checks.

Suite of Python packages - *Published on PyPI* **Jun 2024 - Present**

- Bagel-tushare - robust multi-threaded API wrapper with exception handling for efficient Tushare data ingestion.
- Bagel-factor - utility package streamlining the full factor evaluation pipeline with optimized performance.

SKILLS

Programming: Python (pandas, NumPy, scikit-learn, TensorFlow, PyTorch, PyQt), C++, R, MATLAB, VBA, Linux.

Databases: SQL, MySQL, PostgreSQL, SQLAlchemy.

Quant Modelling: Vasicek, Hull-White, Heston, Black-Scholes, Mean-Variance Optimization, Utility.

Machine Learning: Gradient Boosting, Random Forest, LSTM, Elastic Net, Lasso, Ridge, GLS.

Tools: Git, GitHub, PyCharm, VS Code, Vim, NeoVim, Tableau, Terminal, MS PowerPoint, MS Excel, LaTeX.

Courses: Machine Learning, Data Mining, High Dimensional Data Analysis, Numerical Analysis, Stochastic Calculus, Optimization, Econometrics, Fixed Income, Derivatives, Portfolio Management, Financial Modeling.