YANZHONG HUANG

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EDUCATION

RUTGERS, THE STATE UNIVERSITY OF NEW JERSEY
Rutgers Business School- Newark, NJ **May 2026**
Master of Quantitative Finance

MONASH UNIVERSITY- Melbourne, Australia **January 2021**
Master of Banking and Finance

CAPITAL UNIVERSITY OF ECONOMIC AND BUSINESS- Beijing, China **May 2018**
Bachelor of Business Administration and Accounting

EXPERIENCE

Sincere Digits Co., Ltd- Beijing, China **2022 - 2024**
Fund Analyst and Quant Developer

- led development of Python-based backend APIs for the fund evaluation website at https://quant.sincere-dg.com as 4-member backend team leader, covering fund risk-adjusted return analysis, portfolio stimulation, portfolio optimization.
- Constructed an event-driven backtesting system allows clients to test fund portfolios and offers strategies based on signal generation. It also supports single-factor evaluation, contributing 15 active risk factors since its completion.
- Built portfolio risk evaluation APIs, including VaR, factor analysis, expected shortfall, and maximum drawdown. created a risk management interface to generate reports then automatically sent to 162 customers.
- Collaborated with the marketing team to oversee a series of internal seminars on the principles of the Multi-Factor Model. Enhanced the sales team's marketing materials for four marketing events and eight internal panels.

HongChou Investment Co., Beijing, China **2021 - 2022**
Fund Analyst

- Devised algorithms to screen all private secondary market funds in China. Used risk metrics to conduct a negative screen. Selected top 300 funds based on a comprehensive score combines several risk-adjusted returns
- Conducted due diligence on 100+ private quantitative funds, reporting on investment strategies, portfolio managers' backgrounds, company governance policies, asset allocation, and other key fund information
- Provided comprehensive analysis report to support asset allocation, portfolio optimization, and fund pool management decisions, assisted the investment committee in constructing a pool of 50 investment-ready funds
- Maintained 6 fund indexes, each index including top private funds with same strategy categories. It supported Macro analysis team, asset allocation team, and marketing team
- Constructed quantitative solutions for asset allocation using a rolling mean-variance optimization to establish the asset allocation boundary based on customer utility preferences curve.
- Developed a Microsoft Excel VBA-based program to manage all outstanding funds. The program automatically fetches data provided by brokers and visualizes key information.

SKILLS

- **Programming:** Python (scikit-learn, Tensorflow, Keras, PyTorch, tkinter, PySide/PyQT), C++, R, SQL, VBA, Linux, Lua
- **Other:** MySQL, PostgreSQL, SQLite, Git, GitHub, Vim, PyCharm, MS Office, Latex
- **Knowledge Areas:** Multi-factor Models, Portfolio Optimization, Machine Learning, Web Scraping, Data Analysis

PROJECTS

BagelQuant Blog **Spring 2024**

- Built https://bagelquant.com, sharing quant related posts, essential skills, and two open-sources projects.

TushareDownloader (Python) **Fall 2023**

- Created a Python package for download China A market stock data leveraging tushare-apis, and automatically store to a local MySQL database by sqlalchemy package.