# YINAN (DAVID) HU

(646) 217-8726 ■ yinan.hu@nyu.edu ■ https://www.linkedin.com/in/yinan-david-hu/


## EDUCATION

**NEW YORK UNIVERSITY** New York, NY
**The Courant Institute of Mathematical Sciences**
**MS in Mathematics in Finance** (2018 – 2019)

- ***Coursework:*** Portfolio optimization, CAPM, factor models, MBS, CLO, option pricing (binomial, risk neutral), interest rate & FX models, market impact, statistical arbitrage, Bayesian statistics

**LONDON SCHOOL OF ECONOMICS (LSE)** London, UK
**BSc in Mathematics with Economics** (2015 – 2018)

- ***Coursework:*** Probability, econometrics, corporate finance, fixed-income mathematics, algorithms
- ***Awards:*** First Class Honors; Top of the Bachelor of Science class in course Discrete Mathematics

## EXPERIENCE

**NEUBERGER BERMAN INVESTMENT ADVISERS LLC** New York, NY
***Long/Short Equity Group Portfolio Analyst Intern*** (2019)

- Researched and replicated fundamental factors in BQuant using Python; initiated, built and backtested factor-based model reflecting team's discretionary style preference for stock selection
- Developed factor dashboards for risk analysis, from portfolio level drilling down to single names; presented the framework to the team, which is then incorporated into routine investment process
- Maintained long/short positions, monitored risks and reported exposures to the team daily
- Conducted ad hoc quantitative investment research to support senior portfolio managers; specific data analytics included investigating asset class correlations and assessing market volatilities
- Automated analyzing fundamental metrics, P&L attribution and investor compositions using BQL
- Attended research and company management meetings; collaborated with colleagues across firm

**FOUNDER SECURITIES CO., LTD. ASSET MANAGEMENT COMPANY** Beijing, China
***Investment Management Division Summer Analyst*** (2018)

- Computed bond yields analyzing pricing scenarios; calculated Altman Z-scores for credit analysis
- Researched policy effect on financing platforms; collected and processed industry data from Wind

**RENAISSANCE ERA INVESTMENT CO., LTD.** Beijing, China
***Quantitative Division Summer Analyst*** (2017)

- Analyzed over 10 million alternative data of target snack brands using Python and MongoDB
- Wrote programs to compute market shares and generate word clouds for sentimental analysis
- Researched trend following strategies; implemented and backtested Dual Thrust CTA strategy

**SINOLINK SECURITIES CO., LTD.** Beijing, China
***M&A Division Summer Analyst*** (2016)

- Conducted financial modeling including DCF and comparable valuations in CNY 3.5 billion deal
- Facilitated meetings with acquirer and target firm, tailored integration plan based on negotiations

## PROJECTS

**THE COURANT INSTITUTE OF MATHEMATICAL SCIENCES (NYU)** New York, NY
***Discretionary FX Investing***

- Made consistent (20% annualized) profit with global macro strategy analyzing geopolitical affairs

***Robust Portfolio Construction with Hierarchy Risk Parity Method*** (Python)

- Implemented mean-variance optimization to return portfolio weights with highest expected utility
- Applied hierarchy clustering for asset allocation overcoming instability in Markowitz framework

**LONDON SCHOOL OF ECONOMICS (LSE)** London, UK
***MBP Capital, the LSE Student Investment Fund***

- Composed market reports; pitched FX trades in multi-asset respect for portfolio diversification

## SKILLS & INTERESTS

***Languages:*** Python (3 years), R (2 years), Java (1 year); Chinese (native), English (bilingual proficiency)
***Other Software:*** Bloomberg (BQL, BQuant), Microsoft Office (Excel), MongoDB, Stata, SPSS, Wind
***Interests:*** Basketball (LSE Men's 2nd Team, CSSA G5 Tournament Champion), dance (Hip-Hop), ukulele