YINAN (DAVID) HU
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EDUCATION

NEW YORK UNIVERSITY New York, NY
The Courant Institute of Mathematical Sciences
MS in Mathematics in Finance (expected – December 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; investigated factor trends
- Built and backtested factor-based model in line with team's investment style for stock selection; built factor dashboards for risk analysis, from portfolio level drilling down to individual securities
- Maintained long/short exposures and reported to the team daily; added automated analytics including ownership distributions into reporting routine
- Automated analyzing fundamental metrics and P&L attribution by building dashboards with BQL
- Conducted ad hoc quantitative and qualitative investment analyses to support portfolio managers; specific analytics included investigating asset class correlations and assessing market volatilities
- 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
Active Portfolio Management (Python)

- Implemented mean-variance optimization to return portfolio weights with highest expected utility
- Applied backward recursion and dynamic programming to find optimal liquidation strategy

LONDON SCHOOL OF ECONOMICS (LSE) London, UK
Personal Virtual FX Trading (Portfolio Manager)

- Researched geopolitical events and analyzed macroeconomic fundamentals globally
- Generated 24% profits in 2 months (20x leverage) utilizing global macro strategy

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