

Xiao Huang

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Skills

Programming: R, Python, SQL, SAS, MongoDB

Mathematics: Stochastic Calculus, Computational Methods, Time Series Analysis

Education

Boston University, Questrom School of Business

Boston, MA

M.S. Mathematical Finance & Financial Technology

January 2022

- Coursework: Statistics, Programming (R, Python, C++), Stochastic Methods of Asset Pricing

Boston University, Questrom School of Business

Boston, MA

B.S. Business Administration with Concentration in Finance; Minor in Statistics [GPA 3.69]

May 2020

- Coursework: Financial Risk Management, Portfolio Management, Differential Equations, Statistical Computing, Data Analysis, Multivariable Calculus, Multivariate Regression, Probability & Statistics, Differential Equations, Linear Algebra

Experience

Morgan Stanley

London, UK

Investment Analyst Intern (Remote)

August 2019 - September 2019

- Imported past intraday data from China Financial Future Exchanges to test trading strategies with Backtrader and increased predictive accuracy by 10% (Python)
- Generated a research report comparing over 50 exchange-traded funds and analyzed features of ETFs with benchmark (e.g. S&P 500) and index funds (e.g. Vanguard Long Term Bond Index Fund)

FitGrid Inc.

New York, NY

Data Analyst Intern

June 2019 - August 2019

- Analyzed over 20 million entries of customer data to determine customer lifetime value and applied K-means clustering to classify customers to support business strategy (PostgreSQL, Python)
- Utilized NetworkX to create a social networking map of customers and instructors in more than 40 client locations to increase customer participation and retention (Python)

Projects

Boston University

Boston, MA

Individual Maximum Open Credit Modeling Project

August 2019 - November 2019

- Led a team of four to Implement a linear regression predictive model and determine how factors, such as credit history and annual income impact individual maximum open credit with over 70% accuracy (R)
- Explored model selection using exhaustive model search and compared three ultimate model performances using k-fold cross-validation

Additional Information

Languages: English, Mandarin

Interests: indoor spinning, photography, fashion blogging

Leadership: MIT China Innovation and Entrepreneurship Forum - organized entrepreneurship-related events focused on finance industry; Volunteered in organizing MIT-CHIEF Annual Conference