Yucheng Wang

Quant Researcher · AI Algorithm Engineer · FinTech Product Manager

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Technical Skills

- **Programming:** Python (Data Mining/ML), SQL (Complex Queries/Procedures), Solidity (Smart Contracts), Excel VBA.
- **Quant & AI:** PyTorch, AIGC (ByteDance Xpert), Stata, SPSS, Risk Parity Model, Brinson Attribution.
- **Data & Tools:** Bloomberg Terminal, Wind API, iFind SDK, yfinance, OCR (Tesseract), ETL Pipelines.
- **Certifications:** CFA Level I, FRM Level I, FDAI (Futures), Securities/Fund/Banking Practicing Certificates.

Education

- **National University of Singapore (NUS)** — Singapore
  M.Sc. in Digital Financial Technology — Aug 2025 – Jan 2027
  - **Core Courses:** AI, Data Structures & Algorithms, Blockchain Innovations, Algo Trading, Financial Modeling.
- **Zhejiang University of Finance & Economics (ZUFE)** — Hangzhou, China
  B.Econ. in Finance (GPA: 4.44/5.0, Top 3%) — Oct 2020 – Jun 2025
  - **Honors:** National Scholarship (Top 0.2%), Provincial Outstanding Graduate, Provincial Govt. Scholarship.

Professional Experience

Baidu Qianfan (LLM Division) — Remote
Financial AI Algorithm Intern — Jun 2025 – Present

- **Algorithm R&D:** Engineered **Meta-HCapsNet**, a novel model fusing Hypergraph structure with Capsule Networks to explicitly model high-order group synergy in stock time-series.
- **Optimization:** Designed a sparse dynamic routing mechanism and Meta-Adapter to resolve the cold-start problem in non-stationary financial markets.
- **Performance:** Outperformed SOTA baselines (iTransformer) by reducing MAE by **54%** and improving long-term prediction robustness by 15% in real-market backtests.

Southwest Securities (Research Center) — Shanghai, China
Equity Research Intern (Utilities & Real Estate) — Jan 2024 – May 2024

- **Data Engineering:** Constructed a standardized research panel for Vanke projects using **Wind API** and **VBA**.
- **Analysis:** Analyzed inventory clearance cycles for 200+ projects by cross-validating land acquisition costs and sales data.

Yingyang Asset Management (Hedge Fund) — Hangzhou, China
Quantitative Strategy Intern — Jul 2021 – Aug 2021

- **Strategy Dev:** Developed a "Carbon Neutrality" investment portfolio (PV/Wind Power) using **Risk Parity** models and Kelly Criterion for dynamic position sizing.
- **Quant Modeling:** Built a small-cap selection strategy combining PEG growth factors and RSRS timing signals.
- **Result:** Achieved **69.31%** annualized return (Sharpe Ratio 2.02, Max Drawdown 23.06%) in a 10-year historical backtest.

People's Bank of China (Wenzhou Branch) — Wenzhou, China
Data Analyst Intern — Jul 2022 – Aug 2022

- **Research:** Conducted data analysis for the "Regional Credit Demand Measurement Model" project; produced reports on deposit rate inversion accepted by municipal authorities.

Key Projects

Fiscal Data ETL Pipeline & Micro-Database — *Research Assistant (NSFC Project)*

- **Engineering:** Architected an automated ETL pipeline using **Python (Pandas)** and **OCR** to process thousands of unstructured PDF fiscal reports.

- **Outcome:** Extracted 16-dimensional core factors to construct a full-caliber micro-database for intergovernmental transfer payments analysis.

SSE Cup National ETF Competition Strategy *Team Leader & Strategy Developer*

- **Award:** Won the **Grand Prize (National 1st Place)** among thousands of teams.
- **Strategy:** Designed a "Low-Vol Core + High-Beta Satellite" portfolio. Achieved 10.55% monthly return (Sharpe 16.90) for the conservative portfolio and 18.71% for the aggressive portfolio (Max Drawdown 1.1%).

"Awakening Conscience" Music Project *Founder & Product Manager*

- **Growth:** Founded a music brand achieving **48M+ streams** and 23k+ followers on NetEase Cloud Music (Top 5% on charts). Led a creative team of 10 members.