

ERIC HU

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EDUCATION

New York University, College of Arts and Science

May 2024

Bachelor of Arts in Honors Mathematics & Computer Science, minors in Business Studies & French

GPA: 3.97/4.00

Honors/Awards: Presidential Honors Scholar; Math Honors Program; Dean's List (2020-2023)

Relevant Coursework: Data Science & Data-Driven Modeling, Partial Differential Equations, Numerical Analysis, Object Oriented Programming, Machine Learning & Computational Statistics, Time Series Analysis

PROFESSIONAL EXPERIENCE

Shanghai ZTCapital Management Co.,Ltd

Shanghai, China

Quantitative Analyst Intern (Remote)

Oct. 2023 – Present

- Developed multiprocessing algorithms for fast processing of high-frequency stock data (API downloading /cleaning/saving/reading), boosting average data processing speed by 500%
- Replicated and adapted 'Deep Learning in Building High-Frequency Factor Feature Engineering' study from Haitong Securities to develop and implement a tailored portfolio optimization strategy

Applied Computational Social Sciences Data-Intensive Governance - PSL Institute

Paris, France

Data Analyst Intern, Equipe de Data Scientists

Mar. 2023 – May. 2023

- Employed NLP models (KeyBert/TF-IDF) for 3-year French Ads' data cleaning and keyword extraction
- Designed algorithms to predict gender and identified trends of sexism in French Ads
- Visualized numerical data with Pyplot to compare thematic influences of economic journals and produced publish-level images

ACADEMIC EXPERIENCE

Transport of Heat/Acoustic Wave in Random Media with Green's Function Formalism **New York, NY**

Advised by Prof. Stefano Martiniani | *DURF Grant Recipient (\$950)*

Oct. 2023 – Present

- Established the equivalent of the scattering (Lippman- Schwinger) equation for transport problems in terms of Green's function
- Designing a numerical solver to compute the full response of the medium to external excitations, characterizing the effect of structure on the medium's response

Classical Quantile Regression and 1D Vector Quantile Regression

Paris/New York

Advised by Prof. Alfred Galichon | *SURE Grant Recipient (\$3500)*

Mar. 2023 – Oct. 2023

- Constructed classical quantile regression and one-dimensional vector quantile regression, deducing equivalence in computational results and linear programming formulation
- Presented findings at undergraduate symposium and compiled results into a 15-page report

Spotify Music Classification

New York, NY

Machine Learning Capstone Project

Mar. 2022 – May. 2022

- Built machine learning models based upon 45,000 songs from Spotify API
- Classified 5,000 songs into 10 genres via 4 models (SVM/Neural Network/Random Forest/Adaboost)
- Evaluated model performances using ROC curve and achieving highest AUC score of 0.92/1.00

TECHNICAL SKILLS

Computer Languages

Python, Java, C++, SQL, MongoDB, Julia, Matlab
Fluent in English and Chinese, Conversant in French