Feiyang He

Feiyang has acquired strong analytical skills using machine learning models, time series models, and portfolio theory to solve financial problems. Feiyang also has exhibited excellent oral and written communication skills when working independently and collaboratively in teams.

EDUCATION

Master of Financial Insurance
University of Toronto
2023 - 2024

BSc Financial Mathematics & Statistics
University of California, Santa Barbara
2023

SKILLS

Technical: Python; R; SQL; AXIS; Microsoft 365

PROFESSIONAL CERTIFICATES/AWARDS

Dean's Honors 2020-2021

INTERESTS/ACTIVITIES

UCSB Soccer Team; Guitar

EXPERIENCE

Project: MFI Insurance Summer Project, UofT — Jul. 2023/ Sep. 2023

- Implemented cvxpy package in Python to find the minimum variance portfolio within the targeted range of return
- Performed value at risk analysis to justify the minimum variance portfolio in comparison to other portfolios within the targeted range of return
- Presented the optimal portfolio's characteristics & the value at risk analysis to program instructors

Project: Machine Learning Project — Jan. 2023- Apr. 2023
University of California, Santa Barbara

- Collected monthly data of 8 macroeconomic variables, such as GDP & CPI, to predict US government 10-year bond monthly yield
- Implemented Linear Regression, K-Nearest Neighbors, Random Forest, & Elastic Net Regression making prediction in R
- Applied exploratory data analysis, data splitting, stratified sampling, cross validation, & model tuning to improve model performance

Mingyi Fund, China (Remote) — Sep. 2022- Dec. 2022
Quantitative Researcher

- Collected monthly data of 14 macroeconomic variables to predict Chinese government 10-year bond monthly yield trend using Logistic Regression
- Implemented VAR model, ARIMA model, Random Walk, & Nelson-Siegel Model to predict Chinese government 10-year bond daily yield in R