Hao Xu

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EDUCATION

UCLA ANDERSON SCHOOL OF MANAGEMENT Los Angeles, CA
Master of Financial Engineering Expected Dec 2027

UC SANTA BARBARA Santa Barbara, CA
B.S. in Applied Mathematics & B.A. in Statistics and Data Science GPA: 3.77 Jun 2026
• Relevant Coursework**:** Stochastic Process, Time Series, Optimization, Regression Analysis, Partial Differential Equations, Financial Risk Management, Machine Learning, Big Data Analysis

SKILLS

Programming languages: Python, R, SAS, SQL, Pandas, Scikit-learn
Additional Skills: Quantitative Analysis, Problem-Solving, Data Visualization

EXPERIENCE

Shanghai Shenyin Wanguo Securities Research Institute Co., LTD. **Shanghai, China**
Financial Engineer Intern Jun 2026 - Aug 2026

- Conducted quantitative research on index fund products and authored a series of reports covering product structure, performance attribution, factor exposures, and investment recommendations
- Built and replicated a multi-factor index selection model with seven factors; assigned weights by correlation analysis, standardized via Z-scores, and generated composite scores
- Implemented covered-call and related options strategies in Python, performed historical backtests on the CSI 300 Index, and evaluated risk-adjusted returns and drawdown characteristics

Bank of China International (BOCI) **Shanghai, China**
Investment Manager Assistant Jun 2024 - Aug 2024

- Collected and analyzed financial data on stocks and funds for investment reports.
- Assisted in portfolio evaluation and risk assessment for client financial management.
- Prepared summaries and advised on investment strategies under supervision.

PROJECTS

Credit Card Fraud Detection Using Supervised Learning Mar 2026 - Jun 2026

- Built a model that can detect credit card fraud in a highly imbalanced financial setting
- Implemented and compared five supervised ML models on a 284k+ observation big dataset using PySpark
- Handled class imbalance with focus on Precision-Recall analysis; achieved best performance with Neural Network

Machine Learning Project On Housing Price Prediction Sep 2025 - Dec 2025

- Built and compared multiple machine learning models to predict housing prices using 60,000+ observations.
- Performed feature engineering and model tuning with cross-validation, achieving best result with Random Forest
- Conducted exploratory data analysis, variable transformation, and feature selection to improve model performance

Volatility Modeling with Linear and Bilinear Interpolation Jan 2025 - Mar 2025

- Constructed volatility surfaces for AAPL options by applying linear and bilinear polynomial interpolation.
- Translated discrete implied volatility data into a continuous function for pricing and risk analysis
- Collaborated in a team to present mathematical modeling with financial applications.

ADDITIONAL INFORMATION

Languages: Chinese (native)