Baicheng He

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EDUCATION

UCLA ANDERSON SCHOOL OF MANAGEMENT Los Angeles, CA
Master of Financial Engineering Expected Dec 2027
- *Relevant Courses:* Investment, Financial Accounting, Econometrics, Stochastic Calculus

UNIVERSITY OF WISCONSIN-MADISON Madison, WI
B.S. Data Science, Certificate in Economic Analytics GPA: 3.801 Aug 2026
- *Relevant Courses:* Linear Algebra, Calculus I & II, Data Science Modeling I & II, Applied Econometrics, Theory & Algorithms for Data Science, Graphs & Networks in Data Science, Artificial Intelligence

SKILLS & CERTIFICATIONS

- *Technical Skills:* Python (NumPy, pandas, scikit-learn, PyTorch), Java, R, SQL, Stata, Excel
- *Certifications:* Time Series Modeling with Applications in Economics and Public Health — iHUB Research Program, Certificate of Completion, 2025

EXPERIENCE

SUPER QUANTUM FUND Shenzhen, China
Quantitative fund manager focused on China A-share strategies, with RMB 14B+ (US$2B+) in assets under management.
Quantitative Research Intern Summer 2026
- Built a Python pipeline transforming 12 months of minute-level data for 600+ A-shares into daily factors, evaluating IC, RankIC, and IR across 1-, 5-, and 10-day horizons using proprietary market-data APIs and internal factor analytics tools.
- Engineered a DeepSeek-powered multi-agent LLM-MCTS framework incorporating UCT search, 70+ operators, and purged IS/validation/OOS splits to automate interpretable factor generation and screening.

CHINA MERCHANTS SECURITIES CO., LTD. Shenzhen, China
Client Manager Intern, Institutional Business Department Summer 2025
- Automated weekly and quarterly report consolidation and employee-level performance reporting in Python, reducing processing time per reporting cycle from approximately 4 hours to 20 minutes (92%).
- Participated in a quantitative research project by replicating and enhancing factor studies; explored the application of large language models in financial factor optimization.
- Assisted in organizing the Listed Companies Forum, with 120 listed companies in attendance; supported forum preparation and participant data verification.

CHINESERD EDUCATION TECHNOLOGY CO., LTD Shenzhen, China
Online Chinese-language education provider with 11-50 employees. Summer 2024
Data Analysis Intern
- Analyzed and visualized online-learning platform data and applied AI-assisted text analysis to user feedback, supporting teaching-effectiveness evaluation and product improvements.

PROJECTS

M2-Based Chinese Equity Market Predictability Using Python Linear Regression 2025
Published in Finance & Economics, 3(5). DOI: 10.61173/p35nv078
- Analyzed 120 monthly observations from 2015–2025 using a chronological train-test split, R^2, MAE, RMSE, and residual diagnostics, identifying limited out-of-sample predictive power of M2 for Chinese equities.

ADDITIONAL INFORMATION

- *Languages:* Mandarin (native), Cantonese (fluent)
- *Interests:* Soccer, Basketball, Photography