Yu Han Syu

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EDUCATION

UCLA ANDERSON SCHOOL OF MANAGEMENT Los Angeles, CA
Master of Financial Engineering GRE: 326/340 TOEFL: 105/120 Expected Dec 2027

NATIONAL TSING HUA UNIVERSITY Hsinchu, Taiwan
B.S. in Management, Quantitative Finance Jun 2024

- *Relevant Courses:* Mathematical Statistics, Optimization Methods in Finance, Advanced Calculus, Financial Management, Corporate Finance, Accounting, Financial Econometrics, Management

SKILLS & CERTIFICATIONS

- *Technical Skills:* Python, R, SQL, C++
- *Certifications:* Supervised Machine Learning: Regression and Classification (Coursera); Introduction to Programming with MATLAB (Coursera)

EXPERIENCE

VOCATIONAL TRAINING CENTER Zhongli, Taiwan
Trainee 2025

- Completed training in HTML, CSS, JavaScript, and modern web frameworks.
- Built a web page to organize and present raw data in a structured, readable format.
- Took on a project during the training program, supporting logistics operations for goods valued at over NT$100,000.

SHENG-FANG INVESTMENT Taipei, Taiwan
A private equity fund with over NT$100 million in assets under management Sep 2023-Aug 2024
Research Assistant Intern

- Analyzed the potential effects of interest rate changes across 10 industries, outlining how different sectors could respond to changes in the interest rate environment.
- Prepared investment memos summarizing sector-specific implications of interest rate changes for senior analysts' review.

RESEARCH & PUBLICATIONS

IEEE CACS 2026: On Data-Driven Control-Theoretic Kelly Trading 2026 (Accepted)

- Implemented a sliding-window Kelly portfolio strategy in Python using CVXPY and yfinance, approximating expected log growth with a second-order Taylor expansion.
- Backtested the strategy on historical ETF data and compared cumulative returns, Sharpe ratios, volatility, and drawdowns against static Kelly and exact log-optimal benchmarks.

PROJECTS

Research Project: On Survival Trading Strategy with Latency 2023-2024

- Reviewed the literature and designed a methodology to evaluate survival trading strategies under trading latency.
- Drafted and submitted a research proposal to the National Science and Technology Council (NSTC).

Academic–Industry Collaboration: WeWave Investing Platform 2023

- Explored stock price modeling and machine learning approaches through an academic–industry collaboration with WeWave.

ADDITIONAL INFORMATION

- *Languages:* Chinese (native)
- *Volunteer Work:* NTHU Lychee Club (2022): Organized the inaugural "Hands Together Project," connecting university and elementary school students.
- *Interests:* Guitar (NTHU Guitar Club).