Yuhan YE

Lugano | Switzerland
+41 76 500 7077 | yuhan.ye.zeem@gmail.com
Available for immediate start

EDUCATION

Swiss Finance Institute & University of Lugano — **Lugano, Switzerland**
PhD in Finance (Machine Learning & Systematic Investing) — *Sep 2020 – Jul 2026 (Expected)*

The University of Zurich — **Zurich, Switzerland**
MA in Banking and Finance (Quantitative Finance Track) — *Sep 2016 – Mar 2019*

The Hong Kong Polytechnic University — **Hong Kong**
BBA (Hons) Accounting and Finance — *Sep 2012 – Jul 2016*

SELECTED QUANTITATIVE PROJECTS

Global Equity ML Forecasting Pipeline (47 Markets)

- Built a **global equity forecasting pipeline** using 20M+ observations across 47 markets and 40+ years of financial data, engineering 300+ cross-sectional features from fundamental, price, and macro datasets.
- Trained ML models including neural networks, gradient boosting, random forests, LASSO, Ridge, and Elastic Net to generate firm-level cross-sectional predictive signals, with **automated Python pipelines** for feature engineering, rolling model training, and out-of-sample evaluation.

Regime-Switching Man-Machine Alpha Strategy

- Developed a **signal-combination framework** integrating machine learning forecasts with human analyst forecasts to exploit regime-dependent differences in predictive accuracy.
- Implemented a **regime-dependent dynamic weighting model** across macroeconomic states and forecast horizons to generate cross-sectional long-short equity alpha signals.

Hierarchical Risk Parity Asset Allocation (Graph-Based)

- Built a **graph-based hierarchical clustering model** to estimate dependency structures across global equity markets using unsupervised learning techniques.
- Constructed a **multi-level global asset allocation strategy using Hierarchical Risk Parity**, leveraging country-level clustering of the top 50 equity markets to improve diversification and risk balance.

EXPERIENCE

Citigroup Global Markets, Citi Research, China Equity Strategy — **Hong Kong**
Research Associate — *Mar 2019 – Oct 2019*

- Conducted macro and cross-sectional equity analysis covering **300+ A-share and H-share firms**.
- Co-authored strategy reports distributed to 200+ institutional clients, supporting daily sales & trading.
- Provided data-driven insights translating macro views into systematic cross-sectional equity allocations and contributing to trading desk positioning and multi-million USD client flows.

Global Macro Portfolio Management Program — **Zurich, Switzerland**
Student Portfolio Manager — *Sep 2017 – May 2018*

- Managed a live €2M fixed-income portfolio as part of a joint program between the University of Zurich and ZZ Asset Management, generating 5% annualized return through macro-driven allocations and carry strategies across emerging and frontier markets (e.g., Nigeria, Egypt, Turkey).
- Designed risk-adjusted allocation strategies and produced weekly VaR, stress-test, and performance attribution reports, optimizing capital usage and drawdown control.

HONORS

2020-2026 PhD Full Scholarship, University of Lugano and Swiss Finance Institute
2012-2016 Entry Scholarship (Academic) for non-local students covering tuition fees (HKD 400,000)
2011 First Prize, China Physics Olympiad (Hunan Province)

TECHNICAL SKILLS & LANGUAGES

Programming: Python (NumPy, pandas, scikit-learn, PyTorch), C++, SQL, VBA, Stata
Machine Learning: Neural Networks, Random Forests, Gradient Boosting, LASSO, Ridge, Elastic Net, NLP
Quantitative Modeling: Cross-Sectional & Time-Series Modeling, Feature Engineering, Automated ML pipelines
Econometrics & Causal Inference: panel models, difference-in-differences, structural estimation, A/B testing
Data: Bloomberg, FactSet, Wind, SEC EDGAR 10-K/Q files, Large-scale financial datasets
Teaching: Natural Language Processing (on SEC EDGAR 10K files), Econometrics
Languages: Mandarin (native), English (professional), Cantonese (conversational)
AI Tools: LLM-assisted coding, data analysis, and research workflow automation