

Fengrui Yang

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Education

Bachelor of Applied Science, University of Toronto, Industrial Engineering – Toronto, ON Sep 2022 – May 2027

- **Minor:** Artificial Intelligence in Engineering.
- Selected Technical Coursework GPA: **3.78/4.0**
- **Relevant Coursework:** Object-Oriented Programming (A+), Probability (A+), Statistics & Design of Experiments (A), Stochastic OR (A-), System Modeling (A-), Machine Learning (B+)

Technical Skills

- **Programming:** Python, SQL, Java, JavaScript
- **ML/Data:** pandas, NumPy, scikit-learn, statsmodels, TensorFlow/Keras, Spark
- **Quantitative:** Time-Series Forecasting, Walk-Forward Validation, Portfolio Construction, Statistical Modeling, Optimization
- **Tools:** PostgreSQL, Git, Selenium, BeautifulSoup

Work Experience

Quantitative Finance & Machine Learning Intern — Global AI | Remote, Part-time Jul 2026 – Sep 2026

- Re-engineered a traditional momentum-volatility equity strategy using machine learning to rank stocks by expected forward returns, constructing an ML-driven portfolio that achieved an out-of-sample Sharpe ratio above 2.0 in backtesting.
- Built leakage-aware financial forecasting pipelines using rolling and expanding walk-forward validation, benchmarking linear regression, tree-based models, SVR, gradient boosting, LSTM, and statistical models against naive, AR, and random-walk baselines.
- Processed a 2.26M-observation MSCI U.S. news-sentiment dataset and integrated 10 years of S&P 500 market data covering 1.22M stock-day observations, engineering price, market, sentiment, volatility, and coverage features using Python, pandas, and SQL.
- Evaluated model performance and robustness using out-of-sample MAE and RMSE, cross-sectional Rank IC, bootstrap confidence intervals, and Diebold-Mariano tests, investigating target construction, feature dimensionality, market regimes, and the incremental predictive value of additional features and model complexity.

Front-End Developer Intern — Tiancai Shentong Tech | Remote, PEY Co-op Sep 2025 – Aug 2026

- Developed and maintained responsive front-end pages and reusable UI components using HTML, CSS, JavaScript, and React.