Michael Huang

EDUCATION

Marshall School of Business, University of Southern California

Los Angeles, CA

Ph.D., Data Science and Operations

September 2017 – May 2022 (Expected)

Columbia University

New York, NY

M.Sc., B.Sc. in Operations Research

September 2015 – December 2016

Bachelor of Science in Operations Research, Minor in Computer Science

September 2011 – May 2015

Positions: Analysis of Algorithms Teaching Assistant, Production Scheduling Course Assistant

RESEARCH EXPERIENCE

Columbia Business School

New York, NY

Summer Research Intern

June 2016 – August 2016

- Implemented web application to schedule nurses for a two week trial at Weill Cornell Medicine
- Developed nurse scheduling policies based on deterministic models and queuing theory to minimize overcrowding in waiting rooms of Emergency departments
- Built efficient simulations to develop improvements for the deterministic model under randomness
 Research Assistant (Prof. Carri Chan)
 August 2015 October 2015
- Developed simulations to determine optimal allocation of beds in hospital ICU-SDU systems that contained additional dynamics that were not considered in the main queuing model of the paper

Columbia University

New York, NY

Research Assistant (Prof. Jose Blanchet)

February 2016 – March 2016

 Creating examples with excel spreadsheets and VBA macros to demonstrate the applications of robust models, such as performance analysis of simulations and calculating conditional-value-at-risk

Research Assistant (Prof. Vineet Goyal)

June 2015 – August 2015

 Built an in-game, resource-based probabilistic model for cricket matches to determine the chance of winning and to generate ratings for players based on their contribution towards the match outcome

CONFERENCE PROCEEDINGS

• Michael Huang and Clifford Stein. Extending Search Phases in the Micali-Vazirani Algorithm. 16th International Symposium on Experimental Algorithms (SEA 2017), pp. 10:1–10:19, Dagstuhl, Germany, 2017.

AWARDS

- The Robert Gartland Fellowship
- Marshall/Graduate School Fellowship
- 1st Place Winner, Citadel/Correlation One Datathon, Southern California

WORK EXPERIENCE

Aquant Capital Management, LLC

New York, NY

Consultant

July 2016 – August 2016

- Replicated a private equity fund strategy through a risk-adjusted portfolio of small, value stocks
- Analytically solved a game theory problem and coded a numerical method to obtain solution

Haidar Capital Management

New York, NY

Generalist Intern

August 2014 – February 2015

- Assisted traders by writing and improving VBA macros to automate procedures and increase efficiency
- Researched competitor funds focusing on macro strategy to identify potential and untapped ideas

SKILLS & INTERESTS

Technical Skills: Python, Julia, R, C/C++, Matlab, SAS, Java, SQL, VBA, Bloomberg, FactSet **Interests:** Running, poker, strategy games, daily fantasy sports, chess, Ultimate Frisbee, violin, painting **Github:** https://github.com/LaughMachine