Hao Fang, PhD

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CURRENT POSITION

Senior Quantitative Researcher at Independent View, Amsterdam, NL — Sep 2017 -

Responsibilities:

Primary: developing CTA investment strategies

- delivering systematical strategies to trade more than 100 global futures (eqty, bonds, fx, vol, energy, metals, agris) in medium frequency
- with main research focus on crisis-alpha strategies, sufficient effort is also spent on trend and term-structure type of strategies

Secondary: active portfolio management

- updating strategy positions continually according to the up-to-date systematic signals
- re-balancing portfolios on a hourly/daily basis to meet risk allocation

Tertiary: risk monitoring and performance analyses

- implementing standardised frameworks to measure and monitor principal risks across asset classes
- providing in-depth analyses into the fund performance for internal decisions and external presentations

EDUCATION

University of Amsterdam & **Tinbergen Institute**, Amsterdam, NL

Ph.D. Candidate in Financial Econometrics — Sep 2014 - Aug 2017

- Dissertation: Multivariate Density Forecast Evaluation and Nonparametric Granger Causality Testing
- Promoter: Prof. Cees Diks, Co-director of the Center for Nonlinear Dynamics in Economics and Finance
- Co-Promoter: Prof. Dick van Dijk, Erasmus School of Economics, Erasmus University Rotterdam

Tinbergen Institute, Amsterdam & Rotterdam, NL

Mphil. in Economics — Sep 2012 - Aug 2014

Dongbei University of Finance and Economics, Dalian, CN

M.Res. in Financial Engineering — Sep 2009 - Mar 2012

B.Sc. in Economics — Sep 2005 - Jul 2009

SKILLS

Computer Languages: Python (daily), C/ C++, Matlab, R, Mathematica, MySQL, LaTeX
Human Languages: English (fluent), Mandarin (native), Dutch(basic)
Certification: Global Association of Risk Professionals (GARP) FRM

PUBLICATIONS

Comparing density forecasts in a risk management context, *published on International Journal of Forecasting, Volume 36, Issue 2, 2020*

Transfer Entropy for Nonparametric Granger Causality Detection: An Evaluation of Different Resampling Methods, *published on the Special Issue Entropic Applications in Economics and Finance of Entropy, April 2017*

Detecting Granger Causality with a Nonparametric Information-based Statistic, *CeNDEF Working paper 17-03 University of Amsterdam*

CONFERENCE PRESENTATION	International Association for Applied Econometrics 2017	Sapporo, Jun 26 - 30, 2017
	25th Annual Symposium of the SNDE	Paris, Mar 30 - 31, 2017
	10th Conference on Computational and Financial Econometrics	Seville, Dec 09 - 11, 2016
	69th European Meeting of the Econometric Society	Geneva, Aug 22 - 26, 2016
	5th Annual Lithuanian Conference on Economic Research	Vilnius, Jun 30, 2016
	36th Dynamics Days Europe	Corfu, Jun 6 - 10, 2016
	Quantitative Economics Doctorate Jamboree Conference	Amsterdam, May 14, 2016
	9th Conference on Computational and Financial Econometrics	London, Dec 12 - 14, 2015
	Tinbergen PhD Seminar	Amsterdam, Oct 27, 2015
	CeNDEF Seminar	Amsterdam, Jun 29, 2015

PRACTICAL EXPERIENCE

Research Assistant Mar 2012 - Jul 2012
Antai College of Economics and Management, Shanghai Jiao Tong University, CN
Quantitative strategist Dec 2011 - Mar 2012
GuoYuan Trust Corporation, Anhui, CN
Quantitative analyst Mar 2010 - Jul 2010
Standard Consulting Company, DaLian, CN

TEACHING EXPERIENCE

Mathematics I (T1010) Sep 2013 - Oct 2013
Mphil Economics, Tinbergen Institute, Lecturer Dr. Florian Wagener
Statistics (TI012) Oct 2013 - Dec 2013
Mphil Economics, Tinbergen Institute, Lecturer Dr. Peter Spreij
Probability and Statistics 3 (6012B0286Y) Oct 2014, 2015, 2016 - Dec 2014, 2015, 2016
B.Sc. Actuarial Science, University of Amsterdam, Lecturer Prof. Cees Diks
Time Series Analysis (6012B0334Y) Oct 2014, 2015, 2016 - Dec 2014, 2015, 2016
B.Sc. Econometrics and Operations Research, University of Amsterdam, Lecturer Prof. Cees Diks
Statistics (6011P0154Y) Feb 2015 - Apr 2015
B.Sc. Business and Economics, University of Amsterdam, Lecturer Dr. Wim van Beers
Intermediate Mathematics (6012B0339Y) Mar 2016, 2017
B.Sc. Business and Economics, University of Amsterdam, Lecturer Dr. J.W.T. Bogers

Amsterdam, The Netherlands March 24, 2020