YOUYOU XU

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EDUCATION

University of California, Berkeley — **Berkeley, CA**

Bachelor of Arts in Statistics and Economics — Expected May 2025

Current GPA: 3.94/4.0

Relevant Courses: Machine Learning, Econometrics, Empirical Asset Pricing, Time Series, Macroeconomics, Microeconomics

Teaching Experiences: Course Reader and Tutor for STAT 20 and STAT 134

ACADEMIC EXPERIENCES

Research Assistant for Professor Dacheng Xiu — **Chicago, IL**

University of Chicago, Booth School of Business — December 2023-April 2025

- Helped construct a sparse autoencoder and a conditional autodecoder that estimate nonlinear conditional market exposures and associated latent factors, optimized by comparing various layer configurations.
- Constructed a four-factor, low-frequency portfolio capturing value, cross-sectional, time series momentum and carry strategies across equity index, foreign exchange and commodity asset classes, using daily market data from Bloomberg, GSCI and MSCI.
- Developed Python codes on future rollover rules, outlier correction and market synchronization to enhance a high-frequency portfolio, using 15-minute contract data from Refinitiv and TickData.

EXTRACURRICULARS and SKILLS

Programming: Excellent in Python, STATA, R and Excel. Familiar with MATLAB and Dynare.

Languages: Native in Chinese. Fluent in English.