

Education

Minerva Schools at KGI

COMPUTATIONAL SCIENCES & BUSINESS

Worldwide

Sep. 2018 - May. 2022

- (Major)Applied problem solving + (Major)Strategic Finance
- GRE 338/340
- Javascript = Python > Clojure = C > Java

Research Projects

Correlation between Fama French factors and business cycles

DATA ANALYSIS

Remote

June 2021 - PRESENT

- Thoroughly explored existing FF3, FF5, Carhart models
- Implemented a probit-based recession prediction model
- Experimentally validates correlation between FF factors and business cycles

Quantitative trading PaaS

FULL-STACK DEVELOPMENT

Remote

Sep. 2020 - PRESENT

- Developed a benchmark tool based upon LSTM prediction
- Designed UI&UX with quantified alpha/beta testing
- Implemented low latency APIs that allow high frequency trading via HTTP

ESG fund voting pattern research

DATA PROCESSING

Remote

Feb. 2021 - Mar. 2021

- Designed a multi-thread crawler to acquire voting records from SEC edgar database
- Filtered and analyzed data using regular expression

Re-examine recessional velocity based upon a 'variable' Hubble constant

LITERATURE REVIEW & DATA ANALYSIS

San Francisco, United States

Nov. 2018

- Provided a unified framework for existing theories and explanations
- Quantified recessional velocity index using linear regression

Work Experiences

Addor Capital

INVESTMENT ASSISTANT

Nanjing, China

May. 2021 - Jun. 2021

- Identified fraud risks during financial due diligence
- Quantified and analyzed Cyber Range industry performance using DCF and linear regression

Shunzhi Tech Inc.

PROJECT MANAGER & CODER

Nanjing, China

Jun. 2020 - Sep. 2020

- Designed a change detection model on VHR satellite pictures(34% better than benchmark)
- Implemented real-time video stream object detection project
- Heterogeneous computing analysis and development on multiple service providers

Consulting with Frauenmond, TBM Inc.

CONSULTANT

Seoul, Korea

Oct. 2019 - Dec. 2019

- Analyzed Korean chocolate market with Porter's Five Forces Model and managerial accounting
- Strategized with Encouragement Study based on Genetic Matching and Regression Discontinuity
- Offered Neural Network model for Alpha/Beta tests on feature designing

Project Safe Francisco with Gensler Inc.

PROJECT MANAGER & CODER

San Francisco, United States

Sep. 2018 - May. 2019

- Developed a San Francisco simulation game, chosen as showcase project
- Scripted game events based on interviews and surveys
- Continuous intergration with Gensler Inc. and their architecture designing team