Yangang Ye

CITADEL SECURITIES · QUANTITATIVE RESEARCHER

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Education

The Hong Kong University of Science and Technology   *Hong Kong*

MPHIL IN INNOVATIVE TECHNOLOGIES LEADERSHIP   *Sep. 2013 - Jun. 2015*

- Advisor:Prof.QiongLuo,onconcentrationofInternetofThings.
- CoreCourses:KnowledgeDiscoveryinDatabase,ComputerNetworks,AdvancedTopicsofInternetofThings,DataDrivenProcessingetc.

Sun Yat-sen University   *Guangzhou China*

B.SC. IN INFORMATION AND COMPUTATIONAL SCIENCE   *Sep. 2009 - Jun. 2013*

- CoreCourses:High-LevelLanguageProgramming,DataStructureandAlgorithms,GeometryandAlgebraetc.

Experience

Citadel Securities Asia Service Limited   *Hong Kong*

QUANTITATIVE RESEARCHER   *Sep. 2020 - Present*

- Develop Index Arbitrage strategies which trades equities, index futures and index ETFs.
- Leverage different ways of monetizing portfolio to achive optimal PnL.
- Research on multiple risk models to perform risk control to Index Arbitrage portfolio.
- Continuously improve the robustness of production trading strategy to miminize operational risks.
- Analyze strategy performance and improve trading efficiency.

Tencent Mobility Limited   *Hong Kong*

SENIOR COMPUTER VISION RESEARCHER   *Dec. 2015 - Sep. 2017*

- Develop across-platform CNN inference library in C++ with extreme optimization on x86/64 and ARM architecture. Achieve best performance compared with all open source frameworks.
- Train and optimize convolutional neural network models for image censoring. Text classification, image classification, object detection, image search and weakly supervised learning are used in this project. Achieve top accuracy among public clouds.
- Implement high performance backend services using C++. Used in WeChat(around 1 billion users) and Tencent Cloud. Over 100 millions API call per day.
- Implement a cross-platform library for video, image decoding and encoding in C++.
- Develop a labeling platform for image multi-class classification task and object detection task.

SenseTime Group Ltd.   *Hong Kong*

RESEARCHER APPLICATION   *Jun. 2018 - Jan. 2021*

- Implement data mining pipeline using Python, including data cleaning, feature engineering and model training on distributed system.
- Develop Idle Application prediction SDK in C++ for Android system so that mobile thone can schedule background application cleaning without affecting user experience.
- Responsible for developing E-Channel Child Detection SDK for Hong Kong Immigration Department.

Publications

- 2019, **Yangang Ye**, Mingliang Chen, Xiaoyong Shen**, "Objectl ocalization and training method"**, *China Patent:CN110766027A*

- 2019**, Yangang Ye**, Xiaoyong Shen, Zhonglei Chen, etc.**, "Method and device for extracting video finger print"**, *China Patent:CN110163061A*

- 2018**, Chunxiao Liu, **Yangang Ye**, Qiming Li, etc.**, "A machine learning method for mobile phone App management"**, *China Patent:CN108228325A*

- 2016**, Yangang Ye**, Zhanpeng Huang, Wei Zhang**, "Method and device for managing locker using face recognition"**, *China Patent:CN106204948A*

- 2022**, Ying-Cong Chen, Huaijia Lin, Michelle Shu, Ruiyu Li, Xin Tao, Xiaoyong Shen, **Yangang Ye**, Jiaya Jia, **"Facelet-bank for fast portrait manipulation"**, *The IEEE Conference on Computer Vision and Pattern Recognition 2018: 3541-3549.*

Skills

Computer Languages	C++, Python , JavaScript, Go, Lua
Mchine Learning and Computer Vision Tools	OpenCV, Caffe, TensorFlow, PyTorch, NumPy, scikit-learn, Pandas
Web Development	Kubernets, Docker, Nginx, SQL, Prometheus, Django, Tornado, gRPC, OpenResty, MongoDB