

Profile

- Taotao.Li, Male, 1991, Bachelor, Beijing University of Posts and Telecommunications, Automation
- Blog : <http://litaotao.github.io>
- Github : <http://github.com/litaotao>
- Linkedin : <https://www.linkedin.com/in/taotaoli>
- Position : Quant Engineer
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Experience

DataYes (11.2015 ~)

UQER

Futures backtesting framework, including market data ETL, strategy research, backtesting and simulation in real-time;

Quantitative strategy research and building.

Glow (06.2015 ~ 11.2015)

Develop and maintain Apps' metrics report, including data ETL, calculating, storage and report;

Assist building A/B test service and result reporting;

Using looker to building metrics dashboard.

DataYes (04.2014 ~ 06.2015)

Strategy Community

Community is the room attached with the online strategy research platform, aiming at offering a platform where quants can share strategies and communicate. I am the server developer of the community.

DataYes Credit Rating System

Rating is a product serving for domestic small companies. I was responsible for the backend server of this credit system. Using the agile method to organize the developing roadmap, I boosted up the efficiency of development. Svn, Visio, Confluence, Jira were most frequently used tools. And Python, Flask, NoSql were the main technology stack in this project. Besides, as a fresh man in financial, I learned some specialized knowledge and analytic methods about enterprise credit. What's fortunately was that I received the best new staff in Q2.

Skill

- OS : Linux, Mac, Windows
- Program : Python/IPython, C, Shell, Erlang, C++, JS, HTML, CSS

- Framework : Flask, Restful, Celery
- Database : Mongo, MySQL, Redis, PostgreSQL, Redshift, Amazon S3
- Tool : Nginx, Vagrant, Visio, Phabricator
- Direction : Quantitative investing, Spark, Machine Learning, Recommendation
- Management : Svn, Git, Markdown, JIRA, Jenkins, Confluence

Share

- [Spark Fire](#)
- [Introducing Spark](#)

Projects

IPython-Dashboard

A stand alone, light-weight web server for building, sharing graphs created in ipython. Build for data science, data analysis guys. Building an interactive visualization, collaborated dashboard, and real-time streaming graph.

Hobby

- Model Plane, Model Car
- Ping Pong, Running, Billiards
- Reading & Thinking, Technology Research

Honour

- [DataYes] Best new staff of Q2, 2014 [5 people earned, about 220 people in total];

Statement

- Loving computer science, both the fundamental and cutting-edge related technologies.
- Easy-going, I beleive that communication, teamwork and unity from inside out is the key to success.
- Full of passion, most of my spare time are devoted to reading, learning, sports and models.
- Wide interest, besides technology, I also learn a lot of product design, popularization and marketing.

Thanks

Thank you very much for reading my profile, appreciating for your feedback.