

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 ~)

UOER

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

Quantitative strategy research and building.

Design, build and deploy finance data computing platform on Spark;

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, C++, Shell, Erlang, JS, HTML, CSS
- Framework: Spark, Hadoop, Flask, Restful, OTP
- Database: Mongo, MySQL, Redis, PostgreSQL, Redshift, Amazon S3
- Tool: Nginx, Vagrant, Visio, Phabricator
- Direction: Quantitative investing, Machine Learning, Recommendation
- Management: Svn, Git, Markdown, JIRA, Jenkins, Confluence

Share

- [Spark Fire](#)
- [Introducing Spark](#)
- [Python for Finance \[Quant Topic \]](#)

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.

[github-blog-template](#) : My github blog template.

[ipython-notebook-spark](#) : Materials and tutorial on building Spark developing platform on IPython.

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];
- [DataYes] CEO Special Award of Q2, 2016 [2 people earned, about 260 people in total];

Statement

Loving computer science, keeping in touch with cutting-edge technologies; easy-going, do well in team work; with wide interests, reading, model plane and model car; looking forward to improve in every possible way, so sometimes I'll assist operation team and sales team.