

GENG XUE

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EDUCATION

NEW YORK UNIVERSITY

Graduate student in Management & System

New York, USA

9/2018-5/2020(expected)

- **Courses:** Managing in a Global Economy, Quantitative Models for Decision, Enterprise Application Integration, Information Technology & Data, Financial Management, Project Management, Research Process & Methodology

BEIJING INSTITUTE OF TECHNOLOGY (BIT)

Beijing, CHINA

Bachelor in Information Management and System

9/2014-6/2018

- **Overall GPA:** 3.45/4.0, ranked the top 20%
- **Awards:** First Class Scholarship (5%; 2015), Second Class Scholarship (15%; 4 times; 2014-2018)
- **Courses:** Data Structure (93), Database System (85), E-commerce (97), Enterprise Resource Planning Simulation (90), Analysis & Design of MIS (88), Computer Simulation of Management Systems (90), Managerial Mathematics (89), Probability (87), Macroeconomics (84), Marketing (90), Operation Decision & Practice (94), Python (95)

UNIVERSITY OF HONG KONG

Hong Kong

- **Courses:** Financial Analysis, Marketing, Leadership, Business Writing

3/2016

PROFESSIONAL EXPERIENCE

JINGDONG FINANCE CO. (NASDAQ: JD)

Beijing, CHINA

Quantitative Investment Researcher

1/2018-4/2018

- 40 hours/week; Developed, backtested quantitative model and visualized the result, specifically conducted a comprehensive report of the performance of a statistic arbitrage on the Chinese equities market that outperformed the index
- Tracked portfolio of team-designed fundamentals strategy based on the daily brokerage research reports; Researched and translated foreign literature and tested on the Chinese market; Constructed new indexes called Variance Ratio and VPIN
- Developed web UI and make optimization for index Rolling Beta; Forecasted Catseye's box office utilizing machine learning techniques lasso regression and resulted in a significant relationship between the sales and debut day of the week

INSTITUTE OF SOFTWARE CHINESE ACADEMY OF SCIENCES (ISCAS)

Beijing, CHINA

Financial Data Analyst Intern; Cooperated with the Zhongtai Securities, Changsha

5/2016-1/2017

- Independently designed a quantitative investment system based on the open-source system vn.py, equipping functions of real-time trading, account management, strategy backtesting, and risk management
- Independently wrote eight trading strategies with Python (one of which were put into practice with a yield rate of 20%)
- Coded a backtesting engine with *pandas* and *NumPy* in two weeks; Revised the vn.py's backtest framework in a week, enabled to perform multi-strategy, multi-cycle backtesting on futures and added graphical display

ACADEMIC EXPERIENCE

THE IMPACT OF TAKE-AWAY BUSINESS AND PLATFORM MERGER ON CUSTOMERS' TRAFFIC OF GROUP-BUYING PLATFORMS: A CASE STUDY OF MEITUAN DIANPING

9/2017-12/2017

- Collected 140GB online information of restaurants in Beijing dated from 10/1/2015 to 4/28/2017 using web spider technique
- Examined the impact of take-away business on customer data during three months with propensity score matching method and carried out the robustness test
- Evaluated the platform performance after the 2015 merger of Meituan and Dianping by analyzing the users comments data with precise control regression discontinuity in STATA

FACTORS AFFECTING THE USE OF ECOMMERCE CONSUMER CREDIT SERVICES: A STUDY OF ANT CHECK LATER

First Author & Team leader of 6, Instructor: Dr. Ling Jia

10/2016-7/2017

- Summarized fourteen activities launched by Alibaba to promote Ant Check Later; Participated in designing the questionnaire; Collected and preprocessed data from 373 respondents
- Examined the factors affecting the use of consumer credit services by Principal Components Analysis and Hierarchical Regression Analysis with Python & SPSS
- Concluded three decisive factors (Bonus, Quota, and Scenario) influencing the user viscosity and put forward suggestions

EXTRACURRICULAR ACTIVITIES

Participant and lecturer of the AMCIS academic conference, Boston, US.

8/2017

Captain of BIT Amateur Soccer Team (23 members), Beijing, CHINA

9/2014-10/2015

PUBLICATIONS

Factors Affecting Consumers' Acceptance of E-commerce Consumer Credit Service; International Journal of Information Management (SSCI indexed); Co-Author: Geng Xue; Corresponding Author: Lin Jia

3/2018

Research on Factors Affecting the Use of Ecommerce Consumer Credit Services: A Study of Ant Check Later, proceedings of AMCIS 2017; First Author

8/2017

KILLS & OTHERS

Programming skills: Java/JavaScript/HTML5/CSS/SPSS/C/STATA/MATLAB/Python (Specialized in Web Spider/ Data Analysis & Visualization/ System Development/ Machine Learning; please refer to my GitHub : <https://github.com/EthanXue301>)

Languages: Mandarin (native), English (Advanced), Japanese (basic)