

Employment

Quant Engineer at UQER Team	DataYes	2015.12 ~
<ul style="list-style-type: none">● Design and build backtesting, live trading and paper trading service of stock and futures;● Finance data ETL, processing and maintain algorithms of 400+ quant factors;● Building high-frequency data research platform on top of Apache Spark;● Industry research, currently working on Non-Ferrous Metals, and New Energy Industry;● Quant signals' discovery, analysis, backtesting and portfolio attribution;● Write quant tutorials, training courses and customer supporting;		
Data Engineer	Glowing.com	2015.06 ~ 2015.11
<ul style="list-style-type: none">● Developed and maintain Apps' metrics report, including data ETL, calculating, storage and report;● Assisted building A/B test service and result reporting; Using looker to building metrics dashboard;		
Software Engineer	DataYes	2014.04 ~ 2015.06
<ul style="list-style-type: none">● Built and maintain server side of the web forum of uqer product;● Built a rating system on Chinese small company;		

Skills

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- Unix based OS develop: Linux, MAC OSX
 - Python based framework: Python, Flask, MySQL, Redis, Celery, Mongo, S3
 - Big Data: Spark, Hadoop, AWS
 - Others: C/C++, Shell, JS, HTML, CSS, SVN, GIT, Markdown, JIRA, Jenkins, Confluence

Additional Experience

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- IPython-Dashboard : A web server for building interactive visualization, collaborated dashboard, and real-time streaming graph.
 - ipython-notebook-spark : Materials and tutorial on building Spark developing platform on IPython.

Awards & Self-Statement

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- [DataYes] Best new staff of Q2, 2014 (5 / 220) & CEO Special Award of Q2, 2016 (2 / 260);
 - Love Model Plane/Car; Ping Pong, Running, Billiards; Reading & Thinking, Technology Research;
 - Be on the top 20% of my field and talk is cheap, build the plan and make it;
 - Personal page on github : <https://github.com/litaotao> and my blog lies on: <http://litaotao.github.io/>;