Quant Engineer & Software Engineer   **Taotao.Li**   182-0217-1279

Bachelor of Automation (2014, BUPT)   taotao.engineer@gmail.com

Employment

Quant Engineer at UQER Team   **DataYes**   **2015.12 ~**

- 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-frequence 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 portofolio attribution;
- Write quant tutorials, training courses and custermor supporting;

Data Engineer   **Glowing.com**   **2015.06 ~ 2015.11**

- 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**

- Built and maintain server side of the web forum of uqer product;
- Built a rating system on Chinese small company;

Skills

- Platform: Linux, OSX, Python, SQL
- Framework: Flask, MySQL, Redis, Celery, Mongo, S3, Spark, Hardoop, AWS
- Finance: Quantitative Finance, Corporate Finance, Financial Modeling
- Others: C/C++, Shell, JS, HTML, CSS, SVN, GIT, Markdown, JIRA, Jenkins, Confluence

Additional Experience

- 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 platorm on IPython.

Awards & Self-Statement

- [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/;