

EDUCATION

FORDHAM UNIVERSITY, GABELLI SCHOOL OF BUSINESS

New York, NY

MS, Quantitative Finance, 3.805 / 4

2022-2023

- Relevant Courses: Interest Rate Derivatives(Derivatives Pricing & Risk Management), Simulation (Derivatives Pricing, Volatility Surface Modeling and Simulation Optimization), Risk Management (Value at Risk, Sensitivity and Expected Shortfall), Time Series Analysis (MLE, ARIMA, GARCH, Stochastic Process), Auto Trading System (Building Auto trading System based on Interactive Broker API)

NANJING UNIVERSITY, BUSINESS SCHOOL OF JINLING COLLEGE

Nanjing, Jiangsu, China

BSc, Economics, Finance

2016-2020

- Relevant Courses: Calculus, Linear Algebra, Probability Theory and Mathematical Statistics, Microeconomics, Macroeconomics, Financial Mathematics, Financial Risk Management, Econometrics

TECHNICAL SKILLS

- Programming: Python, SQL, MATLAB, C++
- Algorithm: Statistical Analysis, Machine Learning Models, Deep Learning Models

EXPERIENCE

QMS CAPITAL MANAGEMENT LP

Durham, NC

(QMS is a systematic hedge fund that utilizes quantitative strategies to manage global macro investments)

2024-Present

Quantitative Analyst / Trader

- **Contributed to QMS's intraday trading alpha generation and portfolio construction** by applying deep learning techniques and academic insights to identify intraday trading signals, directly contributing to the development of a new, value-added product for the firm
- **Implemented trading execution strategies leveraging advanced technology to execute trades with minimal transaction costs.** Applied deep learning techniques, tree models, and innovative statistical models from academic research to predict order flow imbalance, utilizing a comprehensive alternative dataset, including key macroeconomic events affecting over 100 symbols in the QMS trading universe
- **Monitored and managed all trading activity during European and Eastern US hours (2-10 AM),** overseeing trade execution, managing portfolio risk, and PnL, resolving system issues, and adjusting model parameters to maintain optimal performance
- **Optimized the trading scheduler system** by enhancing the daily trading residual optimization process and developing an efficient FIX parser tool, which streamlined the processing of broker quote data, improved data accuracy, and ensured seamless integration with the local database

NUMERIX LLC

New York, NY

(Numerix is a fintech firm provides advanced software for a wide range of derivatives pricing, risk management)

2023-2023

Quantitative Risk Analyst Internship

- **Enhanced Numerix's derivatives pricing and risk management analytic library** (CrossAsset) by developing and refining product models, conducting stress tests, and calibrating parameters for various asset classes, including Interest Rates (IR), Foreign Exchange (FX), Equities (EQ), Commodities (CMDTY), and Credit (CR)
- **Developed a neural network model for smart initial parameter prediction** in interest rate derivatives pricing, improving model accuracy and reducing calibration iterations using Python based on market data
- **Served as a risk management specialist** by designing and implementing market and credit risk reporting modules, addressing client requirements, and debugging team products using RSF (Risk Scenario Framework) scripting language

PRINCIPLE68 CAPITAL

Shanghai, China

(PRINCIPLE68 is a crypto hedge fund specializes at quantitative trading/asset management)

2021-2022

Quantitative Developer Internship

- **Collaborated with senior quantitative traders to identify and validate arbitrage trading signals,** conducting statistical research on multiple cryptocurrency pairs, monitoring daily price correlations, and contributing to the development of the firm's trading algorithm
- **Developed and optimized trading system modules,** including market data acquisition, account monitoring, and efficient order execution using Python. Responded to API malfunctions by rapidly developing web crawling tools to ensure system continuity
- **Served as a technical supporter in statistical arbitrage strategy development,** managing the REST and WebSocket APIs for over seventeen crypto exchanges, and providing insights into potential trading opportunities

PROJECTS

ROTMAN TRADING COMPETITION

2023-2023

- Participated in four trading cases: algo trading, volatility trading, electricity trading, and liquidity trading. Among these, achieved 11th place in both algorithmic trading and volatility trading cases, out of 40 teams from top universities around the world

CORNELL TRADING COMPETITION

2022-2022

- Led the team to a second-place finish in the portfolio management case by accurately pricing simulated assets using machine learning techniques, enabling effective portfolio optimization. Applied the Efficient Frontier theory as a foundational strategy and maximized the Sharpe Ratio through dynamic portfolio weighting every five simulated trading days