

Zixuan Yuan

📍 Rutgers University, NJ, US

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OBJECTIVE

Ph.D. Candidate with strong data analysis skills seeking a data science researcher intern position.

EDUCATION

Doctor of Philosophy

GPA:3.833/4.0

Rutgers Business School, Rutgers University

September 2018 - Present

Master of Science

GPA:3.833/4.0

Rutgers Business School, Rutgers University

Graduation: January 2017

Bachelor of Science

GPA:3.3/4.0

Department of Economics, Tongji University, China

Graduation: June 2015

RESEARCH EXPERIENCE

Event-based Corporate Profiling

February 2020 – May 2020

- 1) Assessed the evolving operational status of corporates from its event sequence.
- 2) Constructed event-based corporate profile via self-supervised prototype learning paradigm.
- 3) Improved the prediction accuracy of daily stock price spikes and corporate credit default events up to 75%, 80%, respectively.

T+0 Algorithmic Trading Model

February 2020 – May 2020

- 1) Contributed to develop a deep learning based intra-trading algorithm based on Chinese stock market data.
- 2) Improved the average rate of return per deal up to 0.7%, and the accuracy of prediction capability up to 80%.

Baidu Research, Beijing, China

May 2019 – August 2019

Data Science Researcher (Internship)

- 1) Incorporated the incremental learning paradigm to study the evolving trip preference of Baidu Maps' users.

Baidu Research, Beijing, China

May 2018 – August 2018

Data Science Researcher (Internship)

- 1) Implemented the spatiotemporal graph learning methods to provide dynamic and personalized query-POI matching criterions for Baidu Maps' users.

PUBLICATIONS

1. **Zixuan Yuan***, Hao Liu*, Yanchi Liu, Denghui Zhang, Fei Yi, Nengjun Zhu, and Hui Xiong. *Spatio-Temporal Dual Graph Attention Network for Query-POI Matching*. SIGIR 2020.
2. **Zixuan Yuan**, Hao Liu, Renjun Hu, Denghui Zhang, and Hui Xiong. *Self-Supervised Prototype Representation Learning for Event-Based Corporate Profiling*. AAAI 2021.
3. **Zixuan Yuan**, Hao Liu, Junming Liu, Yanchi Liu, Yang Yang, Renjun Hu, and Hui Xiong. *Incremental Spatio-Temporal Graph Learning for Online Query-POI Matching*. WWW 2021 (under review).
4. **Zixuan Yuan**, Junming Liu, Haoyi Zhou, Hao Liu, and Hui Xiong. *An Online Adaptive Sequence Learning Framework for High-Frequency Trading*. WWW 2021 (under review).
5. Denghui Zhang, **Zixuan Yuan**, Yanchi Liu, Fuzhen Zhuang, and Hui Xiong. *E-BERT: A Phrase and Product Knowledge Enhanced Language Model for E-commerce*. arXiv preprint arXiv:2009.02835.

WORK EXPERIENCE

GMAX Asset Co. Ltd., Shenzhen, China

Data Analyst Intern

May 2016 - August 2016

- 1) Extracted large-scale daily stock market data using Python/R.
- 2) Performed market data processing and transformation using Python/R.
- 3) Performed extensive data analysis on stock market data to validate the trading strategies.
- 4) Wrote reports about the impact of fiscal policies on the finance industry.

TECHNICAL SKILLS

Python, PyTorch, TensorFlow, R, SQL, Java, C#, SPSS, EXCEL, EVIEWS, SAS, Tableau

RESEARCH INTERESTS

General: Data Mining, Graph Representation Learning, Spatiotemporal Analysis, Natural Language Processing
Applications: Quantitative Trading, Event-driven Investing, POI Recommendation