

Education

BS in Computer Science, minor in Economics, *Purdue University, West Lafayette, IN*
College of Science Honor student

Fall, 2012 – May 2016
GPA 3.62 / 4.0

Professional Skills

- Development Core: Python, C#/.NET, Java, SQL, C++, C, Shell Scripts, Angular, Entity Frameworks, Azure, PowerShell, Jenkins, Windows, Linux/Unix, iOS, Android
- Data Structures and Algorithms: Thorough and Deep Understanding of Common Data Structures: Array, LinkedList, Stack, Queue, Tree, HashMap and Graph; Efficient Algorithm Design & Time Complexity Analysis: Sorting & Searching using Divide & Conquer, String & Array Manipulation, Tree Traverse, Graph BFS & DFS, Dynamic Programming
- Software Engineering: Solid Object-oriented Programming, Design Patterns/Principals, Agile/Scrum Methodology, Full Stack Development, RESTful APIs, Source Control, Front & Back End Development, Client/Server Development, Multi-Threading & Synchronization, Mobile App Development (Android & iOS), Spring Framework, Hibernate, Software Testing
- Databases: Database Design, Database Manipulation, Data Integration, Performance and Scalability Optimization
- Machine Learning & Data Analysis: Machine Learning Principals, Deep Learning (MLP, CNN, RNN), Big Data
- Tools: Eclipse, Microsoft Visual Studio, GitHub, Perforce, TeamCity, Maven, Pentaho, MySQL, SQL Server, TensorFlow
- Others: Critical Thinking, Global Vision on both Business/Technical side, Self-Motivated, Self-Organized, Fast-Learner, Problem Solver, Good Oral & Presentation skills, Easy Going, Leadership Capability
- CFA: CFA Level 1 passed, CFA Level 2 candidate

Working Experience

Los Angeles Capital Management

Los Angeles, CA, Dec. 2018 – Present

Full Stack Software Engineer in IT department of an Asset management Company

- Leading developer of building a new trading system called Zuma, which integrates company's existing trading workflows and provides traders with new real-time indicators and charts for their trading optimization (Real-time gain and loss, etc.)
- Leading developer of company's optimizer engine, which integrates portfolio managers (PMs) workflows, clients' constraints & objectives, Axioma mathematic optimization engine, and Alpha models from Research team
- Developer of building a new portfolio management system called Venice, which provides PMs a new workflow to manage clients' accounts and performs regular rebalancing.
- Responsible for building and integrating various web services on top of third-party vendors' APIs (CRD, Bloomberg, etc.)
- Building a new single page application (SPA) frontend for the trading system (Zuma) and PM system (Venice) using Angular
- Integrating Azure cloud functions (Azure AD, Authorizations / Authentication, App Insights, etc.) into various projects

Charles River Development (Acquired by State Street Corp.)

Burlington, MA, July 2016 – Nov. 2018

Full Stack Software Engineer in Derivatives Team of the Financial Order Management System (OMS) Company

- Working in one of company's core teams that provides the entire support for derivatives electronic order management and execution solution for traders and portfolio managers from a wide variety of world's leading financial institutions
- Responsible for end-to-end design, development and maintenance of more than 20 over-the-counter (OTC) derivatives products in full life cycle, which tremendously benefits and fastens the major financial derivatives workflows in OTC market
- Initiate and lead the team with object-oriented designs by replacing 10+ years existing legacy software infrastructure in multiple aspects, making the software more scalable, maintainable and robust
- Recent key achievement is optimizing the MiFID II Transaction Reporting system by using performance tuned SQL query and data integration with Pentaho. The overall execution time was boosted by 50% - 80% against millions of order data records, which provides huge benefit for over 50 companies' customers with financial regulatory & compliance needs

Project Experience

Reality, Virtually VR/AR Hackathon

MIT Media Lab, Cambridge, MA, Oct. 2017

"City Whisper" – A Geolocation-Based Augmented Reality (AR) App

- Developed a geolocation-based AR social app allowing people to leave messages, pictures, or creative works to real world landmarks by drawing from phone, which can be seen by other people traveling around same places through AR camera
- Focused mainly on backend logic designs and implementations including network connection, messaging service, data packaging, geolocation calculation/adjustment, and AR functionalities
- Won second Best Interactive AR award from the hackathon

Leadership

- Scrum master of multiple school course / team projects. Solid project management skills
- 2014 – 2015 Executive Director in Career Development & Alumni Department of Purdue University Chinese Students & Scholars Association (Over 500 active members). Managed 10+ career & alumni related seminars and events
- 2015 – 2016 President of Purdue University Chinese Students & Scholars Association