BRYAN XIAN

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EDUCATION

Georgia Tech – *Online Campus* Sep 2020 – Present
M.S. Candidate Computer Science **GPA:** 4.0 / 4.0

Brown University – *Providence, Rhode Island* Sep 2016 – May 2020
B.Sc. Applied Math - Computer Science | B.A. Economics **GPA:** 3.9 / 4.0

SKILLS

Languages: Python, SQL, Java, JavaScript, HTML, C, C++, R, MATLAB
Technologies: Pandas, Numpy, Sklearn, Plotly, TensorFlow, Flask, Git, React.js, Vue.js, webpack, Microsoft Office

EXPERIENCE

BlackRock – *Portfolio Analytics Group Analyst* Aug 2020 – Present
- Developing portfolio construction tool for Strategic Asset Allocation with Robust Optimization

BV Krishnan Family Office – *Summer Research Analyst* June 2020 – Aug 2020
- Researched US and Indian Macro economies to identify triggers for asset classes and sectors
- Used Bloomberg Python API and Python to develop and backtest a screening technique for Indian Equities

Brown University – *Teaching Assistant* Sep 2017 – May 2020
- Held TA positions for Algorithmic Game Theory, Operations Research: Probabilistic Models, and Multivariable Calculus
- Developed code infrastructure for labs, hosted weekly office hours and recitations, and graded homework and exams

Paradiso Visual Prosthetic Lab – *Machine Learning Engineer* Sep 2019 – Dec 2019
- Helped develop voice recognition software for a visual prosthetic device that allows users to recognize and locate objects
- Created an algorithm that activates device when a specific phrase is spoken and records input until user stops speaking
- Used DeepSpeech framework to convert user input to text and wrote an algorithm to predict user's command

BlackRock – *Portfolio Analytics Group Summer Analyst* Jun 2019 – Aug 2019
- Decreased runtimes of 5 core order and trade monitoring scripts by over 60% for a fund that executes ~$80B in orders a year
- Conducted preliminary research and built out data pipeline for a new mutual fund risk modeling strategy
- Used Python and SQL to create dashboards for updating municipal bond spreads and calculating portfolio turnover

Zhejiang China Light & Textile Industrial City Group – *Data Science Intern* Jun 2018 – Aug 2018
- Developed data collection algorithms with Python and SQL that increased the company's textile trade data records by over 30%
- Worked with senior data scientists to implement an ARIMA model that predicts textile product prices and quantities

PROJECTS

Brownian – *Portfolio Management Tool*
- Used React.js, Flask, and SQL to build an application that allows users to construct and manage an equity portfolio
- Users can view Ex-Post and Ex-Ante Risk, check historical performance relative to a benchmark, and optimize portfolio weights
- Currently developing a multi-factor risk model based on fundamental factors derived from financial statements

Predicting Health Literacy – *Estimating Health Literacy by State*
- Scraped and cleaned preventative health data from the CDC to create a model that predicts if an individual is "health literate"
- Used the model to estimate each state's health literacy rates and identify the states with the lowest rates

LEADERSHIP & ACTIVITIES

Brown Trading Club – *Quant team member*
- Used Quantopian API to develop and test original value and momentum based trading strategies

Brown Ultimate Frisbee – *Fall Captain*
- 2019 USA Ultimate Division 1 National Champion, 5th place at 2018 Division 1 Nationals
- Assisted in team selection process and facilitated drills, lessons, and scrimmages during fall league sessions

Brown Investment Group – *Research Committee*
- Conducted fundamental equity research, led bi-weekly stock pitches, and taught financial terms to junior group members
- Led pitches on Norway Royal Salmon, and Prudential Financial that were voted to be added to the group's $280K+ portfolio