Xinye Chen

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Current position

PhD Student in Applied Mathematics

Areas of specialisation

Numerical Linear Algebra, Reinforcement Learning, Time Series Analysis, Portfolio Management, Risk management, Monte Carlo Simulation

Core skills

IT Skills: Natural Language Processing, Transfer Learning, Computer Vision, Statistical Machine Learning, Deep Learning, Data Mining, Web Crawler, Recommendation System, Keras, Tensorflow, Pytorch, Paddlpaddle, SQL, Spark, Hadoop, Linux Ubuntu/CentOS, Docker, Git, Vim

Tools: Emacs, SPSS, SAS, Eclipse, Eviews, Dreamweaver Programing Language: Python, C++ STL, Linux C/C++, Matlab, R, Julia, Scala, Java, Html/CSS/Javascript, Latex, Shell

Financial Skills: Economics, Risk Management, International Economics, Financial Mathematics, Securities Investment, Accounting, Financial Marketing, Financial Engineering, Financial Derivatives, Fixed-income Securities

Mathematics Skills: Mathematics Analysis, Advanced Algebra, Analytic Geometry, Probability and Mathematical Statistics, Differential Equations, Fuzzy Mathematics, Operations Research, Stochastic Processes, Game Theory, Time Series Analysis, Numerical Analysis, Data Structures and Algorithms

Education

2020-present	PhD in Mathematical Sciences(Applied Mathematics)

Grants, Honours & Awards

2019	Kaggle International Bronze Prize (Top 6%) Microsoft Malware Prediction(hosted by Microsoft, etc.)
2019	Kaggle International Silver Medal (Top 4%) Santander Customer Transaction Prediction 2019(hosted by Banco Santander)

2019	Kaggle International Bronze Medal (Top 6%) LANL Earthquake Prediction (hosted by Los Alamos National Laboratory)
2019	Kaggle Competition Expert (The highest ranking: 1,359/100,000+)
2018	Kaggle International Bronze Medal (Top 10%) Santander Value Prediction Challenge 2018 (hosted by Banco Santander)

Project

2016-2018	Mechanisms for Multiple Metamorphoses of Basins in Arch Vibratory Systems *Scientific Research Project of NSFC NO.11572205* Research Assistant (Supervisor: Yongxiang Zhang) • Conducted programming and testing for numerical experiments on the region of attraction • Made global analyses, analyzed the region of attraction, designed and ran cell mapping algorithm with Matlab