

# 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, SQL, SPARK, HADOOP, LINUX UBUNTU/CENTOS, DOCKER, GIT

Tools: EMACS, SPSS, SAS, ECLIPSE, EViews, DREAMWEAVER, VIM

Programming 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