LOUIS WAN
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EXPERIENCE

GreySpark Partners — Hong Kong
Python/ Java developer, Machine learning engineer — Mar 2020 - Present

- Worked as a python developer and machine learning engineer in data analytics project (DS-OL) with financial regulator.
  - Developed machine learning algorithm and quantitative analysis for trade order data and FIX messages
  - Successfully transformed 7 types of regulation into programming logic by python and SQL
  - Assisted in web app developement and DS-OL data visualization
- Served as a back-office java developer in two Tier 1 Investment banks
  - Implemented a data transformer from Fidessa order and trade flow data into DS-OL format
  - Implemented a data transformer from Bloomberg TOMS into Calypso
- Worked as a python/ C# developer in a buy side firm Investment ops team
  - Implemented derivative reconciliation app with automated document extraction
- Conducted training sessions in quantitative finance for global teammates in HK and UK

Run Hua Investments Group Company Limited — Hong Kong
Junior trader & Python programmer — Nov 2017 - Mar 2020

- Successfully handled Quant strategy based on CTA fund with over 20M HKD AUM
- Built a semi-automated trading system establish connectivity between Reuter's/Bloomberg data API and IB trading API
- Built software for data visualization of portfolio performance
- Developed new quantitative strategy and financial market research
- Assisted placing order for position changing and futures contract rollover with trading plan

Hong Kong Applied Science and Technology Research Institute — Hong Kong
Python/ R Developer, Data analytics — Jun 2015 - Nov 2017

- Participated in multiple projects in algo trading and finianial modelling. Built portfolio and trading strategies in HK and US market with quantitative tools
- Successfully applied machine learning-based and optimization methods in various projects
- Assisted in deep learning research (Publication: S. S. Y. Ng ; W. Zhu ; W. W. S. Tang ; L. C. H. Wan ; A. Y. W. Wat 2016. An independent study of two deep learning platforms - H2O and SINGA. IEEE International Conference on Industrial Engineering and Engineering Management)

EDUCATION

CQF institute by Fitch learning
Certificate in Quantitative Finance (CQF) — 2022 JUN - 2023 MAR
Passed with Distinction

DeepLearning.AI via Coursera
DeepLearning.AI TensorFlow Developer — 2020

Udacity
Machine Learning Engineer Nanodegree — 2017 - 2019

Hong Kong Polytechnic University
BSc(Hons) Investment science — 2011 - 2015

SKILLS

Python:	NumPy, Pandas, Scikit-learn, Tensorflow, BeautifulSoup, Flask
Java:	Spring boot
Database:	Microsoft SQL server, Oracle, PostgreSQL
Analytics tools:	Quantitative Finance, Machine Learning, Data Science, Statistical Modeling
Human Language:	native in Cantonese, fluent in English and Mandarin