Louis Wan

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Experience

Jefferies Hong Kong
Python RAD developer, Quant strategy team Jun 2023 - Present

- Design and implement Python-based application to generate research reports with fundamental data and quantitative analysis
  - Developed highly available and scalable application with various concurrency package
  - Successfully transformed data download system from VBA to Python
  - Successfully built data service by using Factset, Bloomberg data API, data visualization and email notification system
  - Managed project with Agile methodology and software like Jira and automated testing

Hong Kong Securities and Futures Commission Hong Kong
Python developer, Machine learning engineer Mar 2020 - Jul 2022

- 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

GreySpark Partners Hong Kong
Python/ Java developer Mar 2020 - Present

- 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 developer in a buy side firm Investment ops team
  - Implemented python-based derivative reconciliation application with automated document extraction by refactor existing VBA program
- Conducted training sessions in quantitative finance for global teammates in HK and UK

Run Hua Investments Group Company Limited Hong Kong
Junior trader & Python developer 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 finanial 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

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

Certification

Amazon web service
AWS Certified Cloud Practitioner (Validation number: G23NWM7C91FE1PCL) — 2023 AUG

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

Skills

Python:	NumPy, Pandas, Scikit-learn, Tensorflow, BeautifulSoup, Flask, asyncio, multiprocessing, blpapi
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