

LOUIS WAN

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EXPERIENCE

GreySpark Partners

Python/ Java developer, Machine learning engineer

Hong Kong
Mar 2020 - Present

- Worked as a python developer and machine learning engineer in data analytics project (DS-OL) with financial regulator.
 - Develop machine learning algorithm and quantitative analysis for trade and order data
 - Successful transform 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
- As a presenter of knowledge sharing session about quantitative finance

Run Hua Investments Group Company Limited

Junior trader & Python programmer

Hong Kong
Nov 2017 - Mar 2020

- Quant strategy based CTA fund with over 20M HKD successfully handled by small team
- Built a semi-automated trading system
- 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

Python/ R Developer, Data analytics

Hong Kong
Jun 2015 - Nov 2017

- Involved two project including algorithm trading and financial modelling
- Aimed to build portfolio and trading strategies in HK and US market with quantitative tools
- Machine learning-based and optimization method applied
- 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 - 2023

DeepLearning.AI via Coursera

DeepLearning.AI TensorFlow Developer

2020 - 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, bs4, flask
Java:	spring boot
Database:	Microsoft SQL server, Oracle, PostgreSQL
Analytics tools:	Quantitative Finance, Machine learning, Data science, Statistical modeling