Louis Wan

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EXPERIENCE

GreySpark Partners   Hong Kong
Senior Developer   Jul 2023 - Present
Developer   Mar 2020 - Jun 2023
Projects included,

JEFFERIES
Python RAD developer, Quant strategy team   Jun 2023 - Present

- Automated data streaming from FactSet, optimizing data acquisition
- Developed a reporting system for clients, providing insights from FactSet data
- Built a cointegration model with backtesting engine for NASDAQ stocks for enhancing trend identification
- Conducted code reviews, debugging, and performance tuning for reliable applications

HONG KONG SECURITIES AND FUTURES COMMISSION   Hong Kong
Python developer, Machine learning engineer   2021 Jun - 2023 Jun

- 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

HAITONG INTERNATIONAL SECURITIES   Hong Kong
Python and Java developer   2020 Mar - 2021 Jun

- Served as a back-office java developer and implemented a data transformer handling trade and order data from Fidessa
- Worked as a python developer and finished Front Arena upgrade project and Apache Airflow project

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)

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

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, asyncio, multiprocessing, blpapi
Java:	Spring boot framework
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