

LOUIS WAN

chwanlouis@gmail.com · +852 63018527

EXPERIENCE

GreySpark Partners

Senior Developer

Developer

Projects included,

Hong Kong

Jul 2023 - Present

Mar 2020 - Jun 2023

JEFFERIES

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

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 development 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 financial 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

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

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