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"Felix, qui potuit rerum cognoscere causas."

### **Education**

Xi'an Jiaotong-Liverpool University

B.S. IN INFORMATION AND COMPUTING SCIENCE

Suzhou, China

2015 - 2020

University of Liverpool

Liverpool, UK

B.S. IN INFORMATION AND COMPUTING SCIENCE

2015 - 2020

### **Experience**

**National University of Singapore** 

Singapore

SUMMER INTERNSHIP AT NUS

Jun. 2016 - July 2016

• course: Computational Thinkning and Community Detection in Large Graphs

Xi'an Jiaotong-Liverpool University

Suzhou, China

SUMMER UNDERGRADUATE RESEARCH FELLOWSHIPS

Jun. 2017 - Aug. 2017

• Implemented Style Transfer for Anime Sketches with Enhanced Residual U-net and Auxiliary Classifier GAN in PyTorch

Research Institute of Big Data Analytics, Suzhou

Suzhou, China

STUDENT MEMBER

Nov. 2016 - July. 2018

- Teaching Assitant of Internet of Things (IoT) courses
- Volunteer at International Conference on Big Data Analytics and Business Intelligence

Linux Foundation Remote

SUMMER INTERN (PART-TIME)

Jun. 2018 - Nov.2018

• Hyperledger Fabric Python SDK

Research Institute of Beihang University, Suzhou

Suzhou, China

BLOCKCHAIN SOFTWARE DEVELOPER/RESEARCH ASSISTANT

Oct. 2018 - PRESENT

- Develop course on blockchain
- · Application Development based on Hyperledger Fabric

### **Nanyang Technological University**

Singapore

RESEARCH ASSISTANT

Mar. 2019 - Aug. 2019

· supervised by Prof. Tan Rui

Hangzhou, China

Zhejiang University
RESEARCH ASSISTANT

Sep. 2019 - PRESENT

· supervised by Prof. Cheng Peng

## Honors & Awards

Nov 2017	1st Prize, HACK x FDU	Shanghai, China
Apr 2018	2017 IBM Student Innovation Lab Program Award, IBM GCG University Partnership	Shanghai, China
Jun 2018	<b>2nd Prize</b> , 2018 XJTLU & PNP AI Innovation Hackathon	Suzhou, China
Jul 2018	<b>3rd Prize</b> , DoraHacks x BCH Faith Hack	Beijing, China
Jul 2018	3rd Prize(Personal), 2018 EOS "Youzi" Hackathon Hangzhou	Hangzhou, China
Jul 2018	1rd Prize(Team), 2018 EOS "Youzi" Hackathon Hangzhou	Hangzhou, China
Sep 2018	Special Prize by Qtum (\$10,000), 2018 Wangxiang Blockchain Hackahton	Shanghai, China

### **Projects**

### **SELECTED PROJECTS**

### Portfolio Management with Deep Reinforcement Learning (PGPortfolio)

CO-AUTHOR & CORE DEVELOPER

Nov 2016 - PRESENT

- Keywords: Portfolio Management, Deep Reinforcement Learning, Cryptocurrency
- · See our project on Github
- · See our paper

# DSharing - a blockchain-based online marketplace and hospitality service exchange platform

CORE DEVELOPER Nov 2017 - Nov 2017

· View on Github: DexHunter/hackxfdu-DSharing

**BitSwap** 

Core Developer Jul 2018 - Jul 2018

· A decentralized non-fungible asset exchange platform

Mercurius-lib

Core Developer Jul 2018 - Jul 2018

• A algorithmic trading library for deep learning researchers & data scienctists.

Thanos

DEVELOPER OF SDK Aug 2018 – Aug 2018

• An decentralized random number generator based on Nervos

**QtumSwap** 

DEVELOPER OF ATMOIC SWAP BETWEEN BTC & QTUM Sep 2018 – Sep 2018

• Swap Everything with QTUM

#### **OPEN SOURCE CONTRIBUTION**

#### backtrader

CONTRIBUTOR

- Python Backtesting library for trading strategies
- · View on Github: backtrader/backtrader

### fabric-py-sdk

CONTRIBUTOR & MAINTAINER

• Release of version 0.7.0 & ongoing

### Publication

# A Deep Reinforcement Learning Framework for the Financial Portfolio Management Problem

under reivew (Citations ~40)

ZHENGYAO JIANG, DIXING XU, JINJUN LIANG

[view on arxiv: 1706.10059]

• Financial portfolio management is the process of constant redistribution of a fund into different financial products. This paper presents a financial-model-free Reinforcement Learning framework to provide a deep machine learning solution to the portfolio management problem. The framework consists of the Ensemble of Identical Independent Evaluators (EIIE) topology, a Portfolio-Vector Memory (PVM), an Online Stochastic Batch Learning (OSBL) scheme, and a fully exploiting and explicit reward function. This framework is realized in three instants in this work with a Convolutional Neural Network (CNN), a basic Recurrent Neural Network (RNN), and a Long Short-Term Memory (LSTM). They are, along with a number of recently reviewed or published portfolio-selection strategies, examined in three back-test experiments with a trading period of 30 minutes in a cryptocurrency market. Cryptocurrencies are electronic and decentralized alternatives to government-issued money, with Bitcoin as the best-known example of a cryptocurrency. All three instances of the framework monopolize the top three positions in all experiments, outdistancing other compared trading algorithms. Although with a high commission rate of 0.25% in the backtests, the framework is able to achieve at least 4-fold returns in 50 days.

#### Challenges of Privacy-Preserving Machine Learning in IoT

AlChallengeloT'19

Mengyao Zheng, <u>Dixing Xu</u>, Linshan Jiang, Chaojie Gu, Rui Tan, Peng Cheng

[view on arxiv: 1909.09804]

• The Internet of Things (IoT) will be a main data generation infrastructure for achieving better system intelligence. However, the extensive data collection and processing in IoT also engender various privacy concerns. This paper provides a taxonomy of the existing privacy-preserving machine learning approaches developed in the context of cloud computing and discusses the challenges of applying them in the context of IoT. Moreover, we present a privacy-preserving inference approach that runs a lightweight neural network at IoT objects to obfuscate the data before transmission and a deep neural network in the cloud to classify the obfuscated data. Evaluation based on the MNIST dataset shows satisfactory performance.