 **郭飞**

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**个人网站** <www.guofei.site>| [scipy1.0](https://mail.python.org/pipermail/scipy-user/2017-October/037357.html) **作者**

**教育背景**

2013—2016 **北京物资学院** 金融学硕士学位

2006—2010 **上海大学** 数学学士学位

**工作经历**

2016.3-今 **中体彩彩票运营管理有限公司** 算法工程师

* 体育博彩动态定价算法项目（oddsmind）负责人，该项目是体育总局级别的项目，也是公司重点项目。
* 主导与体育博彩定价相关的数学模型研究与数理体系的建立。
* 主导与体育博彩定价相关的机器学习的研究和实现。例如神经网络、遗传算法、决策树、SVM、随机森林等算法。
* 基于Python搭建回测框架，并且把金融概念引入测评指标体系，使定价算法可以被大规模、科学化测试。
* 相关代码实现与部署

2015.3-2015.8 **北京元素阿尔法投资管理有限公司** 金融量化分析师

* 开发了Matlab框架下的股票交割单分析软件，并在公司内部大规模部署，产生了明显的经济效益。
* 参与编写90%以上代码，独立进行后续17个版本的开发与维护
* 为公司引入相关金融知识，建立科学的MOM基金评价体系
* 还主导过爬虫程序开发，SQL数据库建立等项目。

2010-2013  **北京百城赋文化发展有限公司**  职员

* 协助建立了SQL数据库
* 维护数据库的日常运作以及数据分析

**其它经历**

2017年 **Python.scipy** Author+

* 贡献了scipy的一个插值函数，并应邀在scipy 1.0 版本中名列Author+

2015~今  **Science Publishing Group（美国）** 审稿人

* SPG旗下Journal of Finance and Accounting杂志的同行审稿人

2015~2016 **国家自然科学基金课题** 核心成员

* 课题名称“仓储拣选系统拥堵的影响因素与联合控制策略研究（项目编号71501015）”
* 担任核心任务：处理复杂近似计算与仿真问题
* 深入研究并应用遗传算法、粒子群算法、模拟退火等智能算法。

2014-2015 **以第一作者发表论文3篇**

* “Research on the Connection relationship between Private Offering Fund and Share Price Index Futures” (2015) Atlantis Press Journal (ISSN 2352-5398)（ISTP检索）
* “A New Index of Private Offering Fund for Stock Strategy” (2015) Journal of Finance and Accounting (ISSN 2330-7331)
* 《如何提高小额贷款公司的风险控制能力》(2014)，期刊名：《中外企业家》（ISSN：1000-8772）(CNKI检索，万方数据库收录)

2013-2015 **5家Matlab工作室** 算法工程师

* 为5家Matlab工作室提供代码和咨询服务，先后经历了120余个项目
* 业务方面涵盖金融计量（62个）、纯数学（21个）、面向对象重构代码集（16个）、图像处理（9个）、机械土木（7个）、电网规划（3个）、灾难模拟（2个）等等
* 算法方面涵盖遗传算法、蚁群算法、运筹优化、统计学、时间序列、数值计算、机器学习、GUI设计等

**相关证书：**

* 工信部数据分析师
* 中级经济师（中级职称）
* 中国精算师（已过2门）
* 大学英语六级（515分）
* 计算机等级（二级）
* 证券从业资格证（全部5门）
* 期货从业资格证（全部3门）
* 会计从业资格证
* 职称英语（A级）
* 职称计算机

**获奖状况：**

* 2014年 北京物资学院二等奖学金 （同校10%获奖）
* 2009年 全国数模竞赛上海赛区二等奖（参与者10%获奖）
* 2008年 全国数模竞赛上海赛区一等奖（参与者3%获奖）
* 2007年 上海大学二等奖学金 （同校10%获奖）

**技能：**

* Matlab：代码量40万行，曾经为5家工作室提供代码和咨询服务，完成过大量项目，会用面向对象的Matlab（OOP）。
* Python：scipy1.0的author+，精通numpy，pandas，sklearn （以这些工具为主做过项目，并写过大量技术类文章）
* 建模能力：曾获得全国数模竞赛上海赛区一等奖
* 精通的算法（有能力重构的算法）：GA, PSO, ACA, BP, 感知机，决策树, LR等；
* 熟练的算法（熟知算法背后的数学原理，会调参，并写过相关技术类博客）：MapReduce，HMM，GMM，随机森林，插值算法、运筹优化算法等。
* 其它熟练的工具：SAS， Eviews， SPSS， SQL

**Guo Fei**

**Tel:** 186-1283-5786 | **email** <me@guofei.site>

**Personal website** <www.guofei.site>| author of [scipy1.0](https://mail.python.org/pipermail/scipy-user/2017-October/037357.html)

**EDUCATION**

2013—2016 Beijing Wuzi university Master of Finance

2006—2010 Shanghai university Bachelor of Mathematics

**Experience**

2016.3-Present **China Sports Lottery Operation and Management Co.,Ltd**

*Sports betting lottery dynamic pricing algorithm engineer*

* Owner of Sports betting lottery dynamic pricing algorithm project (oddsmind), this project is the level of General Administration of Sport of China, and also the key project of the company.
* Establish sports betting lottery dynamics pricing related mathematical model theory
* Establish sports betting lottery dynamics pricing related machine learning research such as neural network, genetic algorithm, decision tree, SVM, random forest.
* Based on Python, establish test framework for the large-scale testing of pricing algorithm.

2015.3-2015.8 **Beijing element alpha Cci capital ltd**

*Quantitative Financial Analyst*

* Developed the software of stock delivery list analysis under the framework of Matlab. The company have deployed the software on a large scale, resulting in significant economic benefits.
* Code 90% of this software, and 17 versions of the subsequent development and maintenance.
* Introduce relevant financial knowledge for the company and establish a scientific MOM fund evaluation system
* Also dominated crawler program development, SQL database and so on.

2010-2013  **Beijing Baichengfu Ltd**

* Build and maintain mySQL
* Data analysis

**OTHER EXPERIENCE**

2017 **Python.scipy**

Author

* Pull request ‘interpolate.py’ on github.com, and invited as author+ in [scipy 1.0 release note](https://mail.python.org/pipermail/scipy-user/2017-October/037357.html).

2015~Present  **Science Publishing Group（America）** reviewer

* Have been appointed as one of the reviewers in “Journal of Finance and Accounting”(ISBN:2330-7331)

2015~2016 a project with The National Natural Science Fund

Core member

* Project name is “Research on influence factors and joint control strategy of warehouse picking system congestion（project code 71501015）”
* Take the core task: dealing with complex approximation and simulation problems
* The research and application of genetic algorithm and particle swarm optimization algorithm, simulated annealing algorithm.

2014-2015 **3 papers as the first author**

* “Research on the Connection relationship between Private Offering Fund and Share Price Index Futures” (2015) Atlantis Press Journal (ISSN 2352-5398)（ISTP）
* “A New Index of Private Offering Fund for Stock Strategy” (2015) Journal of Finance and Accounting (ISSN 2330-7331)
* 《如何提高小额贷款公司的风险控制能力》(2014)，《中外企业家》（ISSN：1000-8772）(CNKI，WANFANG Data)

2013-2015 **5 Matlab studios**

Algorithm Engineer

* Provided code and advisory services for 5 Matlab studios. Experienced more than 120 projects
* Business covers Financial Econometrics (62 totally), pure mathematics (21 totally), OOP (16 totally), image processing (9 totaly), Machinery manufacturing (7 totally) power grid planning (3 totally), disaster simulation(2 totally), etc.
* The algorithm covers genetic algorithm, ant colony algorithm, operation optimization, statistics, time series, numerical calculation, machine learning, GUI design, etc.

**QUALIFICATIONS：**

* Data analyst By Ministry of industry and information
* Intermediate economist (intermediate title)
* Chinese actuary (2)
* College English Test-6
* National Computer Rank Examination (level two)
* Securities qualification certificate (all 5 subjects)
* Futures qualification certificate (all 3 subjects)
* Accountant qualification certificate
* English for professional title (Grade A)
* Professional Title Computer

**HONORS：**

* In 2014, the two class scholarship of Beijing Wuzi University (10% awarded by the same school)
* second prize of China Undergraduate Mathematical Contest in Modeling in Shanghai Division (year of 2009, 10% of participants won)
* first prize of China Undergraduate Mathematical Contest in Modeling in Shanghai Division (year of 2008, 3% of participants won)
* In 2007, the two class scholarship of Shanghai Univer (year of 200710% awarded by the same school)

**SKILLS：**

* Matlab: 400 thousands lines of Matlab code, and provided consulting services for 5 studios, and have completed a large number of projects using object oriented Matlab (OOP);
* Python：author+ of scipy 1.0, excellent in numpy, pandas, sklearn. (Have done 20+ projects with those modules, and wrote a lot of blog about those modules);
* Modeling: Won the first prize of China Undergraduate Mathematical Contest in Modeling in Shanghai Division;
* Excellent in: GA, PSO, ACA, BP, perceptron, decision tree, LR；(have written toolbox about those algorithms using Matlab or Python)
* Familiar with: HMM, GMM, random forest, interpolate algorithm, optimization algorithm, etc.(know mathematical principles, and have written articles or blog about those algorithm)
* Familiar with: SAS, eviews, SPSS