

WANG, YIFAN WARD

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EDUCATION

Sichuan University Computer Science and Technology,*MS* 2016.9 - 2019.6
Northwestern Polytechnical University Computer Science and Technology,*BS* 2012.9 - 2016.6

WORK EXPERIENCE

Citigroup Services and Technology(China) Limited | GSP 2020.7 - Now

- Global Spread Products(GSP) Mortgage Risk team. The responsibility of team is to perform risk calculation and report generation for Mortgage bonds traded at Citi, which will delivery to risk manager(RM). The risk report mainly contains three types risk, Citi Risk Market Risk(CRMR), FRTB, Pnl attributes analysis. These will help RM to have an understanding of the current market risks or to meet regulatory needs. Our main work content is responsible for the version iteration of the Mortgage risk calculation model provided by market quantitative analysis(MQA), maintaining the stability of the risk report system, and delivering risk reports before SLA on trading days.
- My mainly focus is using Spring framework to develop a data processing system based on a MQA model is to collect position, transaction and other data that need to be calculated from the upstream and dynamically changing market environment data, package it, and send it to the downstream computing unit for risk calculation. The system contains the following components. DataHub is used to obtain external data, indicative attributes of bonds (factor, coupon, price), etc. EnvService provides the generation of enviroment data, the corresponding enviroment data is generated for different batches of bonds used for risk calculation. And some other service, such as portfolios create service, PV report generation service, etc.
- Develop and maintain a python lib to bridge the quantitative risk model and production enviroment, which is based on the API provided by the risk model and packages the functions required by the production enviroment such as data preparation, risk calculation, etc. The lib can also be used to troubleshoot in quantitative model, such as deploying live models in Jupyter notebooks and testing the performance.

Citigroup Services and Technology(China) Limited | ISG 2019.7 - 2020.7

- Participate in the passport document intelligent detection project, the main task is to identify the passport owner's personal information and automatically enter it into the database. My main work is to build neural network algorithms for the detection and text recognition of passport MRZ. The project automates a lot of manual work while having high recognition accuracy.

职业技能

- **Programming Language:** Java, Python
- **Web Framework:** Spring-boot, Flask
- **Deep learning:** Tensorflow, OpenCV
- **DevOps:** Docker, Jenkins, SonarQuebe, Openshift
- **streaming platform:** RabbitMQ, Kafka