

Jiasheng (Jason) Xiao
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EDUCATION

University of California, Berkeley

Expected Graduation: May, 2020

Bachelors of Science, Electrical Engineering and Computer Science

Major GPA: 3.7

Relevant Course Work:

Information Systems Design, Physics, Programs and Complexity, Data Structures, Multivariable Calculus, Linear Algebra, Discrete Mathematics, Probability Theory, Artificial Intelligence, Data Science, Economics.

EXPERIENCE

Global Key Advisors

Aug. 2018 – Present

Quantitative Researcher

- Collaborated with Blue Moon Advisors to examine the statistical validity of “Capital Readiness Reports” and focused on machine learning relevance engineering, ultimately to create a precise, stable grading system that is predictive towards the successful venture into startups.
- Develop and improve upon mathematical models used in long trade decision based on insider activity, in a live market environment.
- Constructed machine learning classifiers using Python to create a scoring system for an insider’s capacity and competence. Modified weights based on insider titles, track record, biography and etc. in a decision-making process.

JD.COM

May. 2018 – Aug. 2018

SCOT (Supply Chain Optimization Team) --- Algorithms Engineer

- Generated sales forecasts by training and comparing machine learning regressors in Python to predict and adapt to fluctuations due to holidays, promotions, discounts, seasons etc. Sales forecast regressor has a low mean average percentage error of 45%.
- Optimized product reallocation and replenishment at different distribution centers by constructing an automated decision Python algorithm for each based on sales forecasts and Karush–Kuhn–Tucker Conditions. Reoptimized reallocation and replenishment after applying realistic constraints (SKU Volume Cap, etc.)
- Conducted basic data cleaning via MySQL on sales and inventory data.
- Ranked first place in the intra-company “Supply Distribution Network Optimization Competition” with a 60% decrease in operational costs in simulation.

Wanda Futures

May. 2017 – Jun.2017

Quantitative Trader, Algorithms Engineer

- Wrote computer algorithms using Java for a trading platform called “TradeBlazer” aimed to minimize risk, maximize consistency and ultimately profits; algorithms produce a 185% return in a six-month simulation.
- Constructed trading algorithms using Bollinger Channels (examining change based on statistical characteristics extracted from real time data).
- Optimized trading algorithms using Curtis Faith’s idea of the “Turtle Way” for long and short trade decisions.

LEADERSHIP

NextGen Consulting at UC Berkeley

Dec. 2016 – Jul. 2018

Executive Vice President

- Managed and assisted five different consulting projects. Ranging from tech companies like Zumper, TakeATour, to food providers like Makers Common, non-profits like Holux etc.
- Cooperated with a startup incubator “The PlayScape” to host a startup competition with a 10,000 USD prize pool aimed to help students kick off their startup ideas.

Project Manager

- Optimized Re-Plate’s workforce allocation and operations through data analysis on supply distribution.
- Provided growth and managerial suggestions based on observed trends.

SKILLS

Spoken Languages: English (Native), Chinese --- Mandarin (Native).

Computer Languages: Python, Java, MATLAB, MySQL.