




LEI XIA

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ABOUT ME 🧑

Websites🔗: Blogs ¹; GitHub ; 1.8K-star repo .

Programming : Java8, C/C++, Python3, Lua, L^AT_EX, etc.

Middlewares: Apache Kafka/Zookeeper; MySQL; Redis; LVS; Hadoop


DevOps : Linux(RHEL/CentOS), Vi, Docker, Git, etc.


LAN : Chinese(native), English(GRE: 7th,Asia,2017 , Toefl115), Japanese(N3), Deutsch(B1)




EDUCATION 🎓



New York University, Aug.2018-Dec.2020	M.S. in Financial Engineering, GPA:3.5
Oxford University, Sept.2016- Jun.2017	Certificated exchange student, PPE, Math, GPA:3.51
Columbia University, Jan.2016-May.2016	Exchange Student, Computer Science, Math, GPA:3.56
Sichuan University, Sept.2013-Jun.2017	B.S. in Financial Engineering, Math GPA:3.72




EXPERIENCE 💻

Meituan  @Peking, Nov.2020-Present
Software Engineer
- Current practices kept confidential.

Greenwich St.Advisors  @New York,NY; Sept.2019-Jan.20
Quant Engineer(SQL)
- Built an automated framework for all SQL-gen tests with a CLI call within 3-5 seconds; reduced running time by 60% for two clients: JP Morgan Chase and First Republic Bank.
- Fake 1.7 billion data via SnowSQL on Snowflake to meet quant needs.
- Tail SQL node size to 40 million dataset size; reduced SQL execution plan duration by 25%

Interactive Brokers, LLC  @Greenwich,CT; May-Aug.2019
Software Engineering Intern
- Kafka Health Visualizer(KHV): Deployed a zookeeper node, an Apache Kafka cluster and 3 sets of Grafana boards and JMX exporters binding to Prometheus servers to trail 532 metrics, including 464 on brokers, 40 producers and 28 on consumers. Archived all documents to Confluence.
- KHV was part of CAT for FINRA. My part was estimated to save engineers 450 hrs.
- Recorded ideas on the size of Guava Bloom Filter to reduce disk size needed.
- Price Retriever: internal SpringBoot REST API to retrieve price from OracleDB given conId and date²

Haitong Securities  @Shanghai, Jun-Sept.2016
Equity Quant
- Deployed a LVS  director for inbound flow to eliminate price discrimination for different regions.
- Built a prototype Hadoop cluster to archive daily bond reports, boosted NameNode performance by 30%. Archived Hive and Hadoop gist in internal platform.
- Equity Research into Semiconductor and brood industries

¹All mouse and Github icons(, ) icons are clickable. Click to redirect to other sites.

²Some work experience are omitted from 2017-2018