LEI XIA

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EDUCATION

New York University	New York, NY
M.S. Financial Engineering, *GPA: 3.50*	Expected 05/20
Oxford University	Oxford, UK
Exchange student, PPE & Computer Science, *GPA: 3.51*	09/2016-06/2017
Columbia University	New York, NY
Visiting student, Applied Math, *GPA: 3.56*	Spring 2016
Sichuan University	Chengdu, China
B.S. Financial Engineering, *GPA: 3.72*	09/2013-06/2017

SKILLS

- **Technologies:** Java, Python, Linux, C++, Vim, Git, Docker, etc.
- **Frameworks**: SpringBoot, Flask; Apache Kafka/Zookeeper, Prometheus, etc.
- **Databases**: MySQL, Redis, MongoDB, Snowflake
- **Courseworks:** Introduction to Java, C++ computing, Python, Stochastic Process, Derivatives, etc.
- **Languages**: Chinese(native), English (GRE: V167, Q168, 7th in Asia-Pacific), Japanese(N4), German(B1)

snowflake on Azure: snowflake只负责计算，数据存在azure上面

EMPLOYMENT

Greenwich St Advisors, *Quant Developer Intern*   New York, NY; Sept,2019- Jan,2020
- **Automated testing framework**: Built 12 Python wrapper methods to wrap unit tests and pytests into one-line one-click calls via cmd. Made it possible for Dev team to test via cmd. Reduced testing duration cycle by 70%.
- **Containerization**: Deployed SQL server micro service running in Docker Containers for pyLib queries

Interactive Brokers, *Software Engineering Intern*   Greenwich, CT; Summer, 2019
- **Price Retriever**: A SpringBoot REST API to get price from Oracle given contract id and date
- **Kafka Health Visualizer** (KHV): Deployed Zookeeper and a Kafka cluster. Built 4 genres of Grafana dashboards to visualize 532 metrics via Prometheus/JMX of a Kafka cluster which comsumed high-volumn logs(600M/s)
- **CAT** (Consolidated Audit Trail): Contributed to Apache Kafka Producers and Consumers monitoring. KHV is part of CAT.
- My part was estimated to save engineers around 450 hours.

Founder Securities, *Web Developer, Financial Engineer*   Beijing, CN, 09/2017-03/2018
- **Internal Web demo**: Built, added features in a SpringBoot RESTful micro service. Deployed service in Docker containers. Saved server expenses by $40k in two months.
- **iHome Rent Web** (for Lianjia Real Estate Co.) responsible for user registry module, e.g. captcha, sms validations, etc.
- About 2.3m registration records, 30k queries per day; boosted KPI by 20% and reduced salespeople cost.
- TechStack: Flask(Python) + Nginx + Gunicorn;
- TechStack: SpringBoot(Java), Postman, Docker, Kubernetes
- **Monte Carlo Pricer**: Wrote controlled-variate Monte Carlo Java classes to price Asian Options as validations

Haitong Securities, *Equity Researcher Analyst*   Shanghai, CN; 05/2016 - 09/2016
- **Price Causation Visualizer**: A script based on *Affinity Propagation* and *Transfer Entropy*. Measure and visualize price trend relations for index arbitrage.
- The causation analysis helped improving self-proprietary trading performance by 4%.
- **Equity Research**: research into momentum investing, Semiconductor industry and Brood industry in domestic supply chains.

PROJECT & COMPETITIONS

- **"Daily Fresh" 2017:** (http://www.fruitday.com); Implemented User Module in the project
- **Personal Website:** (leihsia.com);
- **Github** (https://github.com/lei-hsia)

- **"Leetcode Weekly Contest 153"** 2019 (https://leetcode.com/contest/weekly-contest-153/ranking) -- 662 out of 6214
- **"National Physics Olympiad"** 2011 (http://www.hzsdyfz.com.cn/Item/9125.aspx) -- 47th of 1200 in province; ID: 1120168153