

Xiyuan (Francis) Feng

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EDUCATION

Cornell University, College of Engineering, Ithaca, NY

Master of Engineering in Financial Engineering (Data Science Certificate), GPA: N/A

Expected Dec. 2025

University of Washington, Seattle, WA

Bachelor's Degree, Major in Mathematics and Minor in Informatics, GPA: 3.7/4.0

Aug. 2023

Graduated in 3 years

Selected Coursework: Probability, Machine Learning, Algorithms, Data Structure, Optimization, Discrete Modeling, Database

Expected Coursework: Monte Carlo Methods, Stochastic Calculus, Quantitative Trading Strategies, Game Theory

SKILLS

Programming: Python, Java, SQL, R, MATLAB, Excel/VBA

WORK EXPERIENCE

Quantitative Research Summer Intern, *Huatai-PineBridge Investment*, Shanghai, China

May to July 2024

- Predicted China A-Share stock correlations in Python, first conducting statistical analysis to establish benchmark.
- Developed an end-to-end framework with multiple deep learning models, outperforming the benchmark by 23%.
- Designed a reducible, memory- and time-efficient NDCG to identify top correlation groups for focused modeling.
- Built a regression model using a self-designed weighting algorithm along with Barra factors for return decomposition.

Quantitative Research Intern, *CITIC Futures*, Shanghai, China

Oct. 2023 to Mar. 2024

- Developed a pair trading model in Python using Kalman Filter for dynamic hedge ratios and Deep Q-Network for optimal trading thresholds, achieving a 1.82 Sharpe ratio on out-of-sample data.
- Built a quantitative CTA strategy on style rotation, avoiding the early 2024 Chinese micro-cap stock market crash.
- Implemented and delivered multiple backtesting frameworks tailored to buy-side clients' requirements.

Data Analyst Intern, *Zhongxing Big Data Technology*, Zhengzhou, China

June to Aug. 2021

- Implemented an algorithm in Python to systematically update time series data from multiple APIs in local databases.
- Employed techniques, such as CCA and PCA, to uncover patterns and quantify relationships across datasets.
- Transformed findings into clear and reader-friendly data reports through effective visualization.

PROJECTS

Quantitative Factors Mining, *WorldQuant Challenge*, Online

May to June 2024

- Achieved an average annualized return of 27% over a 6-year backtesting on a total of 5 submitted factors.
- Received a gold medal and was invited to become a research consultant in the International Quant Challenge (IQC).

LEADERSHIP EXPERIENCE

Volunteer Math & English Tutor, *Qiaozhuang Middle School*, Qingchuan, China

Nov. 2020 to Present

- Adaptively taught math and English to children at the impoverished village.
- Established and managed an online volunteer community for continued education.

Vice President & Debater, *UW Chinese Debate Club*, Seattle, WA

Sep. 2021 to June 2023

- Organized quarterly campus debate competitions, achieving record attendance of over 300 participants.
- Led team to reach the Final Four in Season 2 of "Battle of the Tongue" competition hosted by the Yuer app.

ACTIVITIES/INTERESTS & CERTIFICATES

Snowboarding, Poker, Pickleball, Soccer; Former Thespian in UW Theater Club

Certificate: Bloomberg Market Concepts