YIDING XU (OLIVER)

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—EXPERIENCE—

Aperture Research

Founder   2022/11 - Now
- Built a profitable, proprietary high frequency trading engine
- Multi-process architecture with interoperability between python and rust processes.
- Data science/model training platform using Prefect 2.
- Proprietary market making model.
- Latency aware backtester.

Elixir

Quantitative Consultant   2022/11 - Now
- Help productionize the Avellaneda-Stoikov Algorithm.
- Provide insights into trading strategies potential risks.

Stealth (Defi Protocol, 0.5 - 1b TVL)

Engineer   2022/6 - 2022/11
- Quantitative risk research, risk engine design
- Built a data orchestration system with Airflow and Amazon EC2.
- Building decentralized financial systems.

DRW

FICC Options, Quantitative Researcher   2021/5 - 2022/5
Intentionally Vague Here
- Automated options market making research alongside some of the best in the industry.
- Modeling and implementation of unsupervised machine learning algorithms.
- Modeling and productionizing of optimal execution algorithms.
- Low latency options trading strategies.

Uber

Matching Optimization, Engineer II (promoted in Feb 2019)   2019/2 - 2021/5
- Worked on the core trip flow responsible for processing Uber trips all around the world.
- Building automated parameter tuning framework, this led to 3% decrease in pick-up ETA in major cities peak hours.
- Increased UberX billings 0.13% by simulations, statistical models and predictive matching strategies.
- Throttling algorithm for job scheduler that would intelligently pause and queue jobs when constrained by computational resources, it reduced error by 90+%.

—INTERNSHIPS—

Uber Matching Optimization, Intern	2018 - 2018
Shopify Shopify+ Wholesale, Intern	2017 - 2017
Capcom Gameplay, Intern	2016 - 2016
Axiom Zen Timeline Machine Learning, Intern	2015 - 2015
Blackberry QNX OS, Intern	2014 - 2014

—EDUCATION—

University of Waterloo B. Math

Major Computer Science
           Combinatorics & Optimization

Minor Psychology

—SKILLS—

Java   Python   Airflow   Jupiter   Quant Research   Go
Machine Learning   Javascript