

YIDING XU (OLIVER)

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—EXPERIENCE—

Stealth (Defi Protocol, 0.5 - 1b TVL)

Engineer

2022 - Now

- Quantitative risk research, risk engine design
- Built data orchestration system with Airflow and Amazon EC2
- Building decentralized financial systems.

DRW

FICC Options, Quantitative Researcher

2021 - 2022

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 - 2021

- 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

—PROJECT HIGHLIGHTS—

C^k (mathworld.wolfram.com/C-kFunction.html)

<https://github.com/oxue/ck>

Networking Library for games in NodeJS. Client prediction, server reconciliation, and lag compensation.

Ray Tracer

<https://github.com/oxue/raytracer>

Glossy reflection, depth of field and refraction; Hierarchical models and support for primitives and meshes.

Overhead Shooter Game Engine

<https://github.com/oxue/khashooter>

Collision detection, lighting, Fast pathfinding, all done in-house. Portable for Web, Native, Flash, Android.

—EDUCATION—

University of Waterloo B. Math

Major Computer Science
Combinatorics & Optimization

Minor Psychology

—SKILLS—

Java Python Airflow Jupiter Quant Research Go
Machine Learning Javascript