

# Yong Peng

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## Education

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Xi'an Jiaotong University	Systems Engineering	Master (Top 5%)	2014.09 - now
Xi'an Jiaotong University	Automation	Bachelor (Top 5%)	2010.09 - 2014.07

## Projects

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**Quantitative Trading System Based on ML Algorithms and Genetic Algorithm**    2015.06 - now

- Used genetic algorithm to optimize stock selection models and trend models. Constructed a quantitative strategy with annual return above 70%, which won third prize in JD quantitative strategy competition.
- Used two-layer model and ML algorithms to predict stock market movements. In particular, used market status preprocessing and feature discretization techniques to improve the prediction accuracy of existing model by 11%.
- Used RL to optimize trading executions, lowering trading costs by approximately 3%.

**Power Plant Temperature PID Control System Optimization**    2015.10 - 2016.03

- Used genetic algorithm to optimize system PID parameters
- Optimized image blurring algorithm, with run time improvement of 90%

## Internship

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**Joinquant, Quantitative strategy Intern**    2016.06 - 2016.09

- Used Pearson correlation to describe the relations between stocks, and used the resulting Minimum Spanning Tree, which has reduced noise, to determine the timing for trades
- Wrote ML algorithm articles to teach users how to use ML techniques in quantitative trading

**Microsoft Research Asia UR Group, Technical Intern**    2015.06 - 2015.10

- Product manager of the Microsoft Student Club website & WeChat account
- Planned the Microsoft Student Summer Camp and Campus Hackathon
- Core member of the MSC upgrade program

## Honors

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- Third place in JD quantitative strategy competition    2014 – 2016
  - Intel Scholarship (Top 5%)
  - Silver medal in ShaanXi Startup Challenge Cup
  - "Cyrus Tang Scholarship" (Four times, Top 5%)    2010 - 2014
  - "Outstanding Graduate" (Top 15%)
  - "Outstanding Student" (Top 15%)

## Experience

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- Chairman of the *Microsoft Student Club*    2015.07 – 2016.05
  - Campus agent of *China Mobile*    2012.10 - 2015.07
  - Volunteer of *Xi'an Horticultural Expo*    2011.04 - 2011.05

## Skills

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- Experienced in java, python, data structures and machine learning algorithms
  - Passed CET-6, has professional proficiency in English

## Self-appraisal

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Strong learning ability and excellent teamwork spirit.