

Yong Peng

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Education

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

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

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 2015.07 - 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

- Third place in JD quantitative strategy competition 2014 - 2015
- Intel Scholarship (Top 5%)
- Silver medal in ShaanXi Startup Challenge Cup
- "Cyrus Tang Scholarship" (Four times, Top 5%) 2010 - 2014
- "Outstanding Student" & "Outstanding Graduate" (Top 15%)

Experience

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

Skills

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

Self-appraisal

Has strong learning ability and excellent teamwork spirit.