**CHEN YIBO**

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**Education**

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| **City University of Hong Kong** | Kowloon, Hong Kong |
| ***PhD in Management Sciences*** | Feb. 2010 – Jul. 2015 (passed defense) |
| * *GPA:4.02* * *Course*: Machine learning, statistical of econometrics, algorithm design, stochastic optimization, game theory * *Publication*: 3 papers * *Award*: Outstanding academic performance award by CityU (ratio:10%) | |
| **Zhejiang University of Technology** | Hangzhou, Zhejiang, China |
| ***Bachelor in Communication Engineering*** | Sep. 2005 – Jul. 2009 |
| * *GPA:3.7 top 5%* * *Course*: Advanced mathematics, linear algebra, complex analysis, probability theory, C/C++ language, software engineering * *Competition*: Zhejiang Advanced Mathematics Contest First Prize (2007, 2008 twice)   ACM Programming Contest World Finals 20th (2009)   * *Award*: National Scholarship (2008) | |

**Internship and Projects**

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| **Baidu** | Shanghai, China | |
| ***Software Developer (Intern)*** | Mar. 2014 – Apr. 2014 | |
| * Finish the practice for new comers * Master their compiling tools and DSP code (C/C++) * Arrange click logs, charging logs, and display logs by Hadoop (Java) * Learn the logic regression and deep learning model to predict click through rate of ads | | |
| **Caitong Securities** | Hangzhou, Zhejiang, China | |
| ***Technical Trading Assistant (Summer Intern)*** | Jun. 2013 – Aug. 2013 | |
| * Implement auto-trading strategies by C++ on CTP trading platform * Recognize trading patterns by clustering methods * Optimize portfolio by linear model and Kelly criterion * Improve the speed of strategies by optimized data structure | | |
| **High Frequency Trading Platform** | Kowloon, Hon Kong | |
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| **Queen Elizabeth Hospital (QEH)** | Kowloon, Hong Kong | |
| ***Project Engineer*** | Feb. 2010 – Dec. 2010 | |
| * The project was paid by QEH with HK$200,000 * Model their problem into Integer Programing Optimization problem and solve it. * Build a system to systematically download huge amount Google Maps data * Improve the efficiency of QEH’s Non-Emergency Ambulance Transfer Service System’s by 11.7% | | |
| **Huazhong University of Science and Technology** | | Wuhan, Hubei, China |
| ***Algorithm Contest Trainer*** | | Jul. 2012 |

* Give a week of intense training to the ACM contest team
* Delivery courses of advanced dynamic programming algorithms

**Research**

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| **Mining Stock holders’ Emotion from Microblogging (First Author)**   * Snatch text from blog and microblogging automatically * Semi-auto extract keywords by semantic analysis * Apply statistic techniques to forecast the daily movement   **Algorithms and Optimization**   * Select investment portfolios by applying heuristic algorithm according to the industry criteria * Customize Kelly Criterion to manage portfolio dynamically * Analyze the arbitrage possibility in Hong Kong horse racing * Reduce algorithm complexity from O(N2) to O(NlogN) for dial-a-ride route feasibility check problem * Save transit cost of China National Petroleum Corp. by applying convex optimization and dynamic programing techniques   **SKILLS**   * *Programing languages*: Java (5yrs), C/C++ (3yrs), SQL (basic), LaTex (basic) * *Software:* Visual Studio (MFC), Eclipse, CPLEX, MathType, Excel, Word, PPT   **ADDITIONAL**   * *Teamwork*: ACM, electronic design contest(1st prize in Zhejiang Province) * *CFA*: Level II Candidate * *Languages*: English (fluent), Mandarin (native) * *Interests*: Go (game), dragon boat, skiing, skating, badminton |