XUDONG ZHANG

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EDUCATION & SKILLS

University of Southern California, Marshall Business School — ***May 2018***

- Master of Management Studies, Graduate Certificate in Business Analytics — *GPA: 3.67/4.0*
- Relevant Coursework: Database Management, Machine Learning, Data Visualization, Fraud Analytics

Shanghai Jiao Tong University, School of Agriculture and Biology — ***Jun 2016***

- Bachelor of Science in Bio-technology — *GPA: 3.43/4.0*
- Majored in Statistics and Genetic Engineering

Technical Skills & Certificates

- Programing Skills: Python / R / Linux / SAS / AWS Certified Solution Architect Associate
- Data Science: ML / Spark / SQL / MongoDB / Alteryx / Tableau
- Finance Domain: CFA Level 1 Passed / F&O / Algo Trading (experienced at Quantopian & JoinQuant)

WORK EXPERIENCE

Bloomberg LP, Singapore — ***Jul 2018 - Now***

Commodities Data Analyst / TechOps

- Build ETL pipelines to ingest streaming/batching data from various Asia commodity data sources (SGX, SHFE, Mysteel, JLC, etc) by utilizing RESTful API, Python, cloud storage and in-house tech stacks, handling 60 million data points per day **(Python requests/pandas, AWS S3, PostgreSQL, Apache Airflow)**
- Implement a ML model (KDTree, DBSCAN) to cluster and predict certain LNG vessel movement by leveraging AIS data and feature engineering, achieving 92.2% accuracy (on country prediction) and 72.3% (on port level) **(pymongo/scipy/sklearn/ipyleaflet)**
- Automate Research/News team's regular fundamental research to improve operational efficiency, eg. building monitors for certain type of cargos entering pre-defined geo-polygons, as well as dashboards for coal/ore inventory change at China ports, saving ~600 working hours per year **(sqlite3/pandas/bqplot)**
- Provide client-facing support(L1) and maintenance on Bloomberg Commodity functionalities and database, also work as Data TechOps with Engineering team for continuous development (L2) and floor upskilling

China Media Capital, Shanghai — ***Feb 2016 - May 2017***

Research Data Analyst Í(Intern)

- Conducted business due diligence and financial modeling in TMT sector (primary market), participated in 3 deals presenting to and passed through Investment Committee
- Developed web scrapers over investment targets, processing/analyzing relevant data from 3rd party sources (social media and search trend) for more business insights **(R: rvest/tm/dplyr/ggplot2)**

OTHER TECH PROJECTS

Credit Card Fraud Detection (*[app link]*) — ***R: caret/ggplot2/shiny/dplyr***

- Identified fraud transactions with over 98.2% accuracy and 81.2% ARPRC on hugely imbalanced (0.17%) transactional data by implementing Random Forest over other machine learning models Logit, Neural Networks
- Built a web-based application using R for card issuers to strategize and facilitate fraud detection based on customized preference/tolerance level
- ***Skills: Classification Modeling, App-based Data Deployment & Finalization***

Automated Trading on China A Stock Market (*live account*) — ***Python: talib/scipy/pandas/jqdata***

- Apply a multi-factor strategy (smart money index and other financial report indicators) to 3000+ China listed stocks and re-position with the Top5 scored stocks on a monthly basis, achieving 23.15% annualized return on backtest (Jan2010 – Jun2019) and 32.10% on live account since July 2019 to now
- Designed and implemented common algo trading strategies (intra-product arbitrage, gird trading, etc) for practice
- ***Skills: Technical Analysis, Quantitative Research, Algorithm Trading***