You Xie

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SUMMARY AND OBJECTIVE

With solid knowledge of full-stack development and Python programming, working experience of developing trading strategy and real-time trading-bots, real-time market monitors and REST/WebSocket data API, I am looking for opportunities in financial industry as a quantitative researcher/analyst/developer.

EDUCATION

Boston University, Questrom School of Business — Boston, MA

M.S. Mathematical Finance [GPA 3.82] — January 2020

- Merit award: 3rd Place Winner in 16th Annual RITC's Citadel Securities Algorithmic Trading Case
- Course: Advanced Derivatives, Corporate Risk Management, Advanced Programming in Python & C++
- Project: Contextual Alpha Research for S&P500, Exercise Boundary of American Option(1st Place), Monthly Stock Return Prediction by Neural Network and Random Forest(1st Place)

Central University of Finance and Economics — Beijing, China

B.S. Financial Engineering [GPA 3.7] — June 2018

- Merit award: COMAP's Mathematical Contest in Modeling(MCM/ICM) Meritorious Honor
- Course: Accounting, Financial Empirical Analysis, C Programming, Data Structures and Algorithms
- Thesis: Momentum and Contrarian Strategy in China A-share Stock Market

EXPERIENCE

CyberXData (dba CryptoAlgoWheel) — Boston, United States

Quantitative Analyst & Developer (Python) — January 2019 - Present

- Developed full-stack web apps(Vue.js, Rethinkdb, Asyncio), monitoring top movers, market depth, on-chain large transactions, tweets, news and etc(https://app.cryptoalgowheel.com)
- Created asynchronous data fetcher for cryptocurrency's public market data, news, social media and on chain data from REST(Aiohttp) and Websocket endpoints for data API service
- Formulated and backtested technical trading strategies of cryptocurrency(Backtrader, TA-Lib), achieving 134% ROI and 10% max drawdown in 3 months, and developed trading bot launched on AWS, with telegram notification bot integrated
- Built liquidity bot providing market depth for specific trading pairs in a cryptocurrency exchange, with cross-market hedging and inventory skewness managing modules included

Minsheng Fund Management Company — Beijing, China

Quantitative Developer (Python) — April 2018 - June 2018

- Collaborated on Github doing data cleaning, including data collection(Database API), aggregation and resampling(Pandas), computation(Numpy) to identify dominant contracts by customized rules
- Tested efficiency of 23 technical indicators by studying their correlations w.r.t return, verified salient ones by data visualization(Matplotlib)

SKILL

Programming:

- Language: Python, R, MATLAB, C++, SAS(Certified Advanced Programmer), SQL, HTML, CSS, JavaScript
- Framework & Library: Anaconda, Asyncio, Pytest, Vue.js, Flask
- Tool: Vscode, Jupyter Notebook, Git, AWS, Docker

Language: Mandarin(native), English(fluent)

Interests: Guitar(core member in college Guitar Club, 6 years of stage performance experiences), Video game