Zixuan Yuan

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OBJECTIVE

Ph.D. Candidate with strong data analysis skills seeking a data science researcher intern position.

EDUCATION

Doctor of Philosophy — **Rutgers Business School, Rutgers University**
GPA:3.833/4.0 — September 2018 - Present

Master of Science — **Rutgers Business School, Rutgers University**
GPA:3.833/4.0 — Graduation: January 2017

Bachelor of Science — **Department of Economics, Tongji University, China**
GPA:3.3/4.0 — Graduation: June 2015

RESEARCH EXPERIENCE

Event-based Corporate Profiling — February 2020 – May 2020

1) Assessed the evolving operational status of corporates from its event sequence
2) Constructed event-based corporate profile via self-supervised prototype learning paradigm
3) Improved the prediction accuracy of daily stock price spikes and corporate credit default events up to 75%, 80%, respectively

T+0 Algorithmic Trading Model — February 2020 – May 2020

4) Contributed to develop an deep learning based intra-trading algorithm based on Chinese stock market data
5) Improved the average rate of return per deal up to 0.7%, and the accuracy of prediction capability up to 80%

Baidu Research, Beijing, China — May 2019 – August 2019

Data Science Researcher (Internship)

1) Incorporated the incremental learning paradigm to study the evolving trip preference of Baidu Maps' users.

Baidu Research, Beijing, China — May 2018 – August 2018

Data Science Researcher (Internship)

1) Implemented the spatiotemporal graph learning methods to provide dynamic and personalized query-POI matching criterions for Baidu Maps' users.

WORK EXPERIENCE

DoubleBridge Technologies, Princeton, NJ

Project Manager — September 2016 – January 2017

1) Led the project stream and hosted week status meeting/working sessions
2) Authorized project schedule, SDLC documents and management checkpoints

GMAX Asset Co. Ltd., Shenzhen, China

Data Analyst Intern. — May 2016 - August 2016

1) Extracted large-scale daily stock market data using Python/R
2) Performed market data processing and transformation using Python/R
3) Performed extensive data analysis on stock market data to validate the trading strategies
4) Wrote reports about the impact of fiscal policies on the finance industry

TECHNICAL SKILLS

Python, Pytorch, Tensorflow, R, SQL, Java, C#, SPSS, EXCEL, EVIEWS, SAS, Tableau

RESEARCH INTERESTS

General: Data Mining, Graph Representation Learning, Spatiotemporal Analysis, Natural Language Processing
Applications: Quantitative Trading, Event-driven Investing, POI Recommendation

PUBLICATIONS

SIGIR 2020 — Spatio-Temporal Dual Graph Attention Network for Query-POI Matching
Yuan, Zixuan*, Hao Liu*, Yanchi Liu, Denghui Zhang, Fei Yi, Nengjun Zhu, and Hui Xiong. In Proceedings of the 43rd International ACM SIGIR Conference on Research and Development in Information Retrieval, pp. 629-638. 2020.

KEY COURSES

Machine Learning, Data Mining, Financial Time Series, Stochastic Process, Advanced Bayesian Theory, Discrete Optimization, Algorithm and Data structure, Database Technology and Application (SQL server), Optimization in Supply Chain Management, Calculus, Probability and Mathematical Statistics, Linear Algebra, Applied Statistics