Yi Zheng

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Education

Tsinghua University Beijing, China
B.S. in Mathematics and Physics, GPA: 3.93/4, Rank: 5/60 09/2020 – now

Relevant Coursework

Math: Calculus I & II, Linear Algebra, Probability Theory, Stochastic Processes, Partial Differential Equations
Statistics: Multivariate Statistics, Linear Regression, Time Series, Statistical Learning
CS: Data Structures and Algorithms, Computer Systems, Computer Networks, Software Engineering, Deep Learning
Econ & Fin: Financial Economics, Corporate Finance, Economics of Money and Banking

Experience

Shuimu-Tsinghua Longterm Quantitative Trading Asset Management Co., Ltd. Beijing, China
Quantitative Research Intern 06/2023 – now

- Redesigned and implemented a highly reusable framework for the entire process of data retrieval, data preprocessing, factor mining, and factor backtesting.
- Customized and revamped the gplearn package to support cross-sectional factor analysis, expanding its capability from 2D data processing to robustly handling 3D data.
- Utilized genetic algorithms for efficient and heuristic factor mining based on the revised package.

Otono Capital remote
Quantitative Research Intern 02/2023 – 03/2023

- Implemented an XGBoost model incorporating price, volume and fundamental factors to predict five-day returns of CSI 800 stocks and achieved a Sharpe ratio of 1.968 during an one-year backtest.
- Optimized data computing processes with vectorization, reducing overall training time for models by 20%.

NetEase Cloud Music, NetEase Inc. Hangzhou, China
Deep Learning Research Intern 07/2022 – 09/2022

- Reproduced six industry-leading recommendation models and conducted comprehensive ablation experiments on internal datasets to compare their performance.
- Developed a Sparsity-Aware Personalized Pattern Extractor Network for CTR & CVR joint estimation, leading to a remarkable 2.12% increase in music membership conversion rate during a three-week online A/B test.

University of Notre Dame remote
Participant of *Data Science and Machine Learning* Program 01/2022 – 02/2022

- Completed four projects using R to implement classic machine learning algorithms, gaining hands-on experience in data analysis and predictive modeling.
- Invited as one of only two presenters out of over 20 participants to deliver a 20-minute talk on variable selection in machine learning and received an official certificate of completion. [PDF]

Awards and Certificates

- Certificate with **Distinction** in Baruch *C++ Programming for Financial Engineering* Course [PDF] 2023
- Scholarship of Academic Excellence of Tsinghua University (2 times) 2021 & 2022

Positions of Responsibility

Hedge Fund Association, Peking University 12/2022 – now
Core Member of Quantitative Research Group

- Facilitated the organization of seminars and workshops on quantitative finance.
- Compiled a collection of interview questions and resources for studying financial engineering abroad.

Skills

Programming Languages: Python, C/C++, Java, R, SQL, JavaScript, TypeScript, Bash
Tools and Frameworks: Git, LaTeX, PyTorch, TensorFlow, Django, React, Docker