

Quant Engineer & Software Engineer
Bachelor of Automation (2010 - 2014, BUPT)

Taotao.Li

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Employment

Quant Engineer at UQER Team

DataYes

2015.12 ~

- Design and build backtesting, analysis, attribution, live trading service of stock and futures;
- Finance data ETL, processing and maintain algorithms of 400+ quant factors;
- Building high-frequency data research platform on top of Apache Spark;
- Industry research, currently working on Non-Ferrous Metals, and New Energy Industry;
- Quant signals' discovery, analysis, backtesting and portfolio monitoring, attribution;
- Write quant tutorials, training courses and customer supporting;

Data Engineer

Glowing.com

2015.06 ~ 2015.11

- Developed and maintain Apps' metrics report, including data ETL, calculating, storage and report;
- Assisted building A/B test service and result reporting; Using looker to building metrics dashboard;

Software Engineer

DataYes

2014.04 ~ 2015.06

- Built and maintain server side of the web forum of uqer product;
- Built a rating system on Chinese small company;

Skills

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- Platform: Linux, OSX, Python, SQL
 - Framework: Flask, MySQL, Redis, Celery, Mongo, S3, Spark, Hadoop, AWS
 - Finance: Quantitative Finance, Corporate Finance, Financial Modeling
 - Others: C/C++, Shell, JS, HTML, CSS, SVN, GIT, Markdown, JIRA, Jenkins, Confluence

Additional Experience

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- [IPython-Dashboard](#) : A web server for building interactive visualization, collaborated dashboard, and real-time streaming graph.
 - [ipython-notebook-spark](#) : Materials and tutorial on building Spark developing platform on IPython.

Awards & Self-Statement

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- [DataYes] Best new staff of Q2, 2014 (5 / 220) & CEO Special Award of Q2, 2016 (2 / 260);
 - Love Model Plane/Car; Ping Pong, Running, Billiards; Reading & Thinking, Technology Research;
 - Be on the top 20% of my field and talk is cheap, build the plan and make it;
 - Personal page on github : <https://github.com/litaotao> and my blog lies on: <http://litaotao.github.io/>;