

Yifei (David) Chen

San Jose, CA 95136 | davidychen.com

EDUCATION

- Northeastern University** San Jose, CA
Master of Science in Computer Science, GPA: 3.93/4.00 09/2017 - 12/2019
Related Courses: Database Management, Algorithms, Computer Systems, Web Development, Artificial Intelligence
Activities: Chair and founder of IEEE Student Branch and ACM Student Chapter
- Case Western Reserve University** Cleveland, OH
Master of Science in Finance, Risk Management, GPA: 3.77/4.0 08/2015 - 05/2017
Activities: Vice-President of Graduate Student Council; President of Multicultural Club
Awards: Outstanding Student Organization Officer Award, Theodore M. Alfred Distinguished Service Award
- Shanghai University of Finance and Economics** Shanghai, China
Bachelor of Economics in Public Finance, GPA: 3.35/4.0 09/2011 - 07/2015
Related Courses: Computer Programming, Project Management, Information System, Computer Application

TECHNICAL KNOWLEDGE

Programming C/C++, Java, Python, JavaScript, HTML, CSS, Node.js, L^AT_EX, Assembly
Data Analysis PostgreSQL, MySQL, MongoDB, SAS, R, MATLAB

WORK EXPERIENCE

- State Street Global Advisors** Boston, MA
Quantitative Research Analyst Co-op 07/2018 - 12/2018
- Initiated and implemented a portfolio construction Web App hosted on local network with performance analytics
 - Conducted cross-functional research and developed portfolio selection models integrating ESG with R and SQL
 - Assessed 12 aspects of 4 sovereign risk data providers and presented to global senior management team
- Industrial Bank Research** Shanghai, China
Software Development Intern 06/2017 - 08/2017
- Developed an application (in C++) with Wind database plugin to automatically generate bank credit rating reports
 - Designed a SQL database to store 500 banks financial data from Wind, allowing modification and coupled with Excel
 - Enabled analysts to adjust weights, view result, and produce reports with graphs for different periods
- A.T. Kearney** Shanghai, China
Part-time Data Analyst 06/2017 - 08/2017
- Developed and optimized cost and service model (in SQL) for largest semiconductor dealer in Asia-Pacific
 - Implemented graph search algorithm using Java Database Connectivity to find least cost and fastest logistic routes
 - Reduced 15% stock keeping units (SKUs) and realized 30% of saving in both time and transportation

PROJECTS

- Image Style Transfer** San Jose, CA
Northeastern University AI Project 01/2018 - 04/2018
- Implemented artistic style transfer combining style and content based on Convolutional Neural Networks (CNN)
 - Utilized VGG-16 as pre-trained networks, TensorFlow for calculation and Google Cloud with GPU for computing
 - Experimented with different technics for multiple style transferring, including weighted average and Leaky ReLU
- Operating Systems Implementation** San Jose, CA
Northeastern University Computer Systems Project 01/2018 - 04/2018
- Implemented fsx600 file system with FUSE library using C with command line access for files and directories
 - Realized user-space thread system including mutexes and condition variables on x86 Linux system
 - Wrote unit tests in shell scripts and reached coverage over 90%
- Optimization of Moving Average Ratio (MAR) in commodity trading strategy** Cleveland, OH
Case Western Reserve University Project 11/2016 - 12/2016
- Designed and maintained 50GB market data and automated trading strategy on MAR to check the feasibility
 - Included seasonality and user preference of risk to generate buy or sell recommendation on daily bases
 - Optimized strategy using TensorFlow in Python succeeded in getting a 17% higher accuracy in predictions