Yaotian WEI (Walter)

(+86) 18889832086 | (+852) 46400847 | yaotian.wei@outlook.com | linkedin.com/in/yaotianwei

EDUCATION

City University of Hong Kong   Sep 2019 - Jun 2024 (Expected)

BBA in Finance   Hong Kong

- Courses: Trading Room Workshop, Corporate finance, Derivatives & Risk Management, etc

Minor in Computing

- Courses: Data Structures & Algorithms, Machine learning, Cryptography, etc

WORK EXPERIENCE

Huawei   Sep 2022 – Jul 2023

Research internship (full-time)   Hong Kong

- **Carried out research on heterogeneous acceleration**. With Applying AI framework into Data Sciences tasks for universal heterogeneous acceleration capabilities.
- **Developed and maintained python library.** Refactored the repository by restructuring the whole codebase, resulting in a more readable and modular code structure.
- **Implemented parallel graph algorithm.** Design a connected component algorithm based on disjoint set, resulting in a 1000x performance boost compared to the most popular library NetworkX.
- **Optimized machine learning inference methods.** Implement methods in MindSpore, resulting in a more than 10 times of performance improvement.

PROJECT

Rotman International Trading Competition   Feb 20-25, 2024 (Ongoing)

Algo trader   Canada

- **Implementing a high-frequency front running algorithm with CAPM.** Confirm the current price movement of the underlying asset by calculating beta and index price movement.
- **Developed algorithmic volatility trading strategy.** Achieved automated delta hedging, trading options with maximum vega exposure, and utilizing momentum indicators as trading signals.
- **Implemented market making and Arbitrage strategies.** Achieved inventory management and facilitated cash-out between different exchanges.
- **Optimized Strategies in Microsecond latency.** Implement latency-sensitive operations in Rust, achieved high-performance computing logic and asynchronous networking capabilities.
- **Analyzed strategies performance with backtesting framework.** Optimized strategies with backtesting.py and achieved a higher annualized return.

Zero Knowledge Proof MOOC   Dec. 2023

- **Analyzed with various web3 products.** Gained familiarity with basic concepts of blockchain technologies and Ethereum applications.
- **Conduct reserch on main-stream zkp project.** Analyzed Codebase like Arkworks, Bellman, and Libsnark, familiar with Rust project structure.

SKILLS

Languages: Mandarin, English, Cantonese, Japanese
Programming Languages: C++, Python, Rust, Golang
Tech Skills: Algorithmic Trading, Data Analysis, Parallel Acceleration, Web3 Technology