

Xie Guangzhi, Frank

✉ guangzhi.xie@berkeley.edu 🌐 github.com/guangzhixie

Summary

Experienced engineer with a demonstrated history of working in the financial and Forex domain. Skilled in core Java, Kotlin, AngularJS, and Python. Proven ability of building low latency/high throughput systems. Good knowledge in machine learning, natural language processing, and time series. Comfortable working with large data sets and real-time data stream. Continuously on the lookout for new challenges.

Education

- | | |
|----------------------|---|
| Jan 2016 - Dec 2017 | University of California, Berkeley
Master of Information and Data Science |
| Aug 2009 - June 2013 | National University of Singapore
Bachelor of Computing (Information Systems)
FYP has been shortlisted as Innovation Award Finalist |

Experience

- | | |
|--|----------------------------|
| Senior Engineer (P7), Ant Financial | Nov 2018 - present |
| <ul style="list-style-type: none">Working on ZOLOZ, a biometric platform based on face recognition, liveness detection, OCR, and risk models to provide robust, reliable, and efficient eKYC and other identity solutions to various clients in Southeast Asia.Designed, developed, and implemented a flexible eKYC workflow engine that is able to accommodate different requirements without re-development efforts. It reduced the integration time from 3 months to 1 month to onboard a new client.Re-architected the system to be more adaptable to the weak cellular data network environment in most Southeast Asia countries.Educated the team on Cucumber test framework and BDD, and led its implementation in all eKYC products. It increased the integration test coverage from 0 to 80%, which largely improved the product quality, reduced the production incidences, and made the go-live more worry-free. | |
| AI Algorithm Engineer, Bitmain | May 2018 - Nov 2018 |
| <ul style="list-style-type: none">Led the project to collaborate with Baidu on Anakin, an open-source high performance cross-platform inference-engine, to accelerate the deep learning models running on Bitmain's Sophon AI chip.Received the annual Manager's Special Award. | |
| Tech Lead, M-DAQ Global | Jan 2016 - Apr 2018 |
| <ul style="list-style-type: none">Tech Lead at top funded FinTech start-up in Southeast Asia with connections to the world's top 10 FX banks accounting for 80% of the global FX liquidity, delivering flexible and risk-free FX solutions to global e-commerce clients like Alibaba Group to offer local currency prices to their online customers.Top performer (one of 7 top individuals across the company in Year 2017). <p><u>Auto Hedge System</u></p> <ul style="list-style-type: none">Implemented Auto Hedge System from scratch to hedge FX risk automatically based on real-time and historical data. It enables the company to provide guaranteed FX rates at scale, and forms the backbone of the company's major product Aladdin.Explored smart FX volume prediction using time series models including ARIMA, ETS, and TBATS.Constructed the deep learning prediction model based on LSTM, which has been proven to be better than time series models.Implemented the prediction module in Auto Hedge System to replace the legacy manual prediction process, making the hedging process fully automated thus more scalable. | |

Aladdin

- Redesigned and refactored the company's major product to be scalable and with 24-7 availability using **AWS** API Gateway, DynamoDB, SQS, and Lambda.

MyFX Trading Platform

- Created MyFX web trading platform for both frontend and backend in a small agile team within limited time frame.
- Delivered the seamless experience for clients to trade G10 CCY pairs as well as restricted CCY pairs.

Core System

- Provided market data library for all downstream systems to subscribe and stream desired price book in real-time.
- Developed VTB liquidity provider engine to onboard VTB Bank as a new liquidity provider to the company, allowing clients to trade with Russian Ruble.

Tech Program Associate, Bank of America Merrill Lynch

Jul 2013 – Jan 2016

- Full stack web developer in Global Wholesale Banking Technology. Worked closely with team members and vendors in the US & India, participating in design, development and support of large-scale enterprise-wide web applications in Java EE platform for global commercial and corporate clients.
- Delivered screens in Approvals module for check services within extremely limited time. The project has been shortlisted as **FSTech Award** 2015 finalist.
- Received **Gold Award** 4 times for **Global Recognition**.

Other Projects

Cryptocurrency Trader Powered by Reinforcement Learning, UC Berkeley

- Developed an automated trading system based on **reinforcement learning** to optimize overall returns.
- The system targets cryptocurrencies like Bitcoin and Ethereum, as they are extremely volatile thus challenging for manual trading. The model can be applied to stock trading as well.
- The model is better than the baseline model for all cryptocurrencies in backtesting.

Skills & Expertise

Programming	Core Java (v1.8), Kotlin, QuickFIX/J, Spring Boot, Angular JS
Machine Learning	Python, R, TensorFlow, Keras, Hadoop MapReduce, MRJob, scikit-learn, NLTK
Data Storage	Oracle, MySQL, Postgres, DynamoDB, HDFS, Hazelcast
DevOps	AWS, Google Cloud, Ant Cloud, Docker
Test Framework	Cucumber, Mockito
Language Proficiencies	English (professional), Mandarin (native)