XIAOXI (SUSIE) XU

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EDUCATION

Expected 12/24 **NEW YORK UNIVERSITY** New York, NY
The Courant Institute of Mathematical Sciences
M.S. in Mathematics in Finance

- ***Expected Coursework:*** algorithmic and high-frequency trading, optimization, stochastic calculus, equity derivatives, time series analysis, risk and portfolio management

09/15 - 06/18 **FUDAN UNIVERSITY** Shanghai, China
M.S. in Economics

09/11 - 06/15 **FUDAN UNIVERSITY** Shanghai, China
B.S. in Economics

EXPERIENCE

06/21 - 07/23 **GALOIS ASSET MANAGEMENT** Shanghai, China
(Quantitative hedge fund with $20M AUM)
Quantitative Portfolio Manager (Python)

- Managed stocks and futures portfolio; achieved 35% annualized excess returns with Sharpe ratio of 3.5 during 2-year period
- Applied machine learning models (neural networks, GBDT, GNN) to construct trading strategies; programmed with PyTorch and TensorFlow
- Designed genetic programming algorithms, generating >1M alpha factors; used financially meaningful operators to reduce overfitting by 90%
- Identified arbitrage opportunities by calibrating option implied volatility surfaces (i.e., SVI) and applying them to corresponding market making strategies for Chinese listed option markets
- Built backtesting system, maintained MySQL database, designed data ETL pipeline, and streamlined factor management procedures
- Supervised Fudan University interns in financial engineering projects

08/19 - 05/21 **CHINA CONSTRUCTION BANK** Shanghai, China
Quant Developer (Java, Python)

- Constructed machine learning based trading strategies (SVM, GBDT) for FX market
- Developed backend interfaces for foreign exchange and interest rate derivatives pricing system
- Applied tension spline to calibrating interest rate yield curve; achieved better results than when using cubic spline
- Predicted future cash flows for 6 types of ABS underlying asset pools, using Bayesian update
- Created waterfall representation method, which accommodated complex ABS structures (e.g., multi-tranche products with payouts based on triggers)
- Simulated tranches' cash flows using expected asset pool cash flows and waterfall structure data; calibrated ABS yield curves using smoothing filters and spline methods

07/18 - 08/19 **ELECTRIFAI (Formerly OPERA SOLUTIONS)** Shanghai, China
Junior Data Scientist (Java, Python, MySQL)

- Developed portfolio analysis platform for asset management firms
- Applied machine learning algorithms to time series data and built predictive models

COMPUTATIONAL SKILLS / OTHER

Programming Languages: Python, Java, C++, SQL
Languages: English (fluent), Mandarin (native)
Certification: Passed CFA Level III Exam