



清华大学
Tsinghua University

Sun Jifeng

Tel: 13657239912



邮箱: sjf19@mails.tsinghua.edu.cn

EDUCATION

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2019. 9– **Tsinghua University** **Master of Data Science and Information Technology**
- Courses: Learning from Data, Information Theory, Random Process, Bayesian Learning, computer vision;
 - Project : The trading strategy of related stock based on graph neural network (Python, Pytorch);
 - programming language: C++, Python, Matlab, R.
2015. 9–2019. 6 **Wuhan University** **Bachelor of Computer Science and Technology**
- Courses: Advanced mathematics, Algorithm Design, Artificial Intelligence, Data Structure, Compilation Principles, pattern Recognition and so on
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 - Overall ranking 1/172 (90% score +10% overall performance)

WORK EXPERIENCE

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2019. 10–2020. 1 **Amber AI Group** **Quantitative Research Intern**
- Amber Group is a cryptocurrency trading firm founded by several former Morgan Stanley traders;
 - Refactored PnL reporting system on the back end using Nodejs, improved efficiency significantly;
 - Applied statistical and machine learning methods to research on cryptocurrency market making and trading
 - signal generating.
2018. 11–2019. 5 **Tsinghua University Innovation Financial Engineering Center** **Quantitative Research Intern**
- Build a data API service, develop and build a trading system based on VNPY
 - Explored the pricing logic of cryptocurrency and constructed a multi-factor strategy for digital currency based on price-volume factors, blockchain fundamentals and public opinion

Research Experience

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2018. 9–
- Explore the fundamentals of digital currency, pricing research, and intend to submit Quantitative Finance;
 - Published a paper: *Using machine learning for cryptocurrency trading*, icip2019
 - Participate in a natural science fund project with quantitative financial themes
2019. 09–
- Related time series modeling research, especially financial time series panel prediction research
 - Explore the application of Bayesian learning in financial data, familiar with classic Bayesian methods, such as variational inference, deep belief networks