

Lang Xiao

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Skills

Programming: Python, R, C++, MATLAB, SQL

Education

Boston University, Questrom School of Business Boston, MA
M.S. Mathematical Finance & Financial Technology Expected January 2022

- Coursework: Stochastic Methods in Asset Pricing, Programming (Python, C++), Statistics in Finance

Dalian University of Technology Dalian, China
B.Econ. Economics June 2020

- Coursework: Advanced Calculus, Linear Algebra, Probability and Statistics, Differential Equations, Stochastic Processes, Time Series Analysis, Operations Research, Game Theory, Programming (Visual C, R), Investments

Experience

Foxon Investment Co., Ltd Guangzhou, China
Quantitative Research Intern May 2020 - July 2020

- Used volume and price data to build and test factors; designed industry rotation strategies (Python)
- Constructed LSTM model through Keras platform to forecast high-frequency prices of stock index futures, and designed timing strategies achieving an annual return of 40% (out of sample) in backtesting
- Applied genetic expression programming to conduct factors mining based on daily volume and price data in CSI300 stock pool, and extracted factors conforming to financial logic(Python)
- Determined price breakthrough points and captured rising trends of all A-Shares by using horizontal support and resistance algorithm. Constructed long-only strategies of A-Shares and conducted backtesting, gained an annual return of 26% and maximum drawdown of 11%
- Utilized Kalman filter and OU process to design and backtest pairs trading strategies in A-Shares market

GF Fund Management Co., Ltd Guangzhou, China
Data Analytics Intern July 2019 - September 2019

- Categorized A-Shares with 28 indicators into two groups (special treatment shares and non-ST shares) for t-test with RStudio to examine indicators' validity for risk evaluation
- Applied PCA to obtain stock rating and ranked stocks of each industry with Python; ran logistic regression model and optimize it with coordinate descent with Python to evaluate if large scale risk will occur
- Verified model and accuracy rate of prediction with ST shares data, achieving a judgement accuracy of 87%

GF SECURITIES Co., Ltd Guangzhou, China
Quantitative Research Intern January 2019 - March 2019

- Abstracted all daily data of A-shares from Oracle Developer. Implemented timing strategy driven by KDJ index and Adaptive Moving Average of commodity futures cross-species arbitrage, and performed back-testing based on historical price of main contract (MATLAB, SQL)
- Applied MATLAB to calculate and filter fundamental factors; used MATLAB to design CTA timing strategies and improved parameters with multi-factor model, achieving an improvement of 5% in annual return after optimization

Additional Information

- Language: Mandarin, English, Cantonese
- Interests: Basketball, Quant Investment, Machine Learning, Gaming (Football Manager)
- Competitions: Third Prize at Chinese Mathematics Competition, Winter 2017; First Prize at Liaoning Provincial Mathematics Competition, Fall 2017; First Prize at Dalian Municipal Mathematics Competition, Summer 2017