XUDONG ZHANG

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MyPage: https://xudong-z.github.io/me/



EDUCATION & SKILLS

University of Southern California, Marshall Business School (US)

May 2018

• Master of Management Studies, Graduate Certificate in Business Analytics

GPA: 3.67/4.0

· Relevant Coursework: Database Management, Machine Learning, Fraud Detection, Hypothesis Test

Shanghai Jiao Tong University, School of Agriculture and Biology (CN)

Jun 2016

• Bachelor of Science in Bio-technology

GPA: 3.43/4.0

• Majored in Statistics and Genetic Engineering

Technical Skills & Certificates

- Data Stack: Python / R / SQL / Restful API / Web App / Dash / ML / Geo-Spatial / Jenkins
- Others: AWS Certified Solution Architect / MS Azure / Kubernetes / CI/CD / Git / CFA, Level 1

WORK EXPERIENCE

Louis Dreyfus Company, Singapore & Switerland

May 2021 - Now

Data Scientist Lead, Vessel Tracking

- Orchestrate ETL pipelines for seamless data integration of vessel positions, and commodity shipments. Impelemt feature engineering per business logic so as to empower downstream research (T-SQL, Jenkins, pandas)
- Automate market S&D analysis and craft leading indicators & price arbs. Deploy ML models to predict commodity flows and vessel supply across diverse market (geopandas, sklearn, mlflow, ArcticDB)
- Lead the development of in-house vessel tracking WebApp. Communicate and consolidate cross-platform requests. Design and implement backend DB and API endpoints (Scrum Master, FastAPI, Apache Kafka Docker)
- Contribute significantly to in-house python SDK to simplify research team's workflow. Develop tools such as SQL query builder, time series analyzer, and entities fuzzy-matching tools etc (NLP, Git, Plotly, Dash, CI/CD)

Bloomberg LP, Singapore

Jul 2018 - May 2021

Market Data Analyst, Commodities

- Implement ETL pipelines to ingest batching market data sourcess (SHFE, DCE, Mysteel etc), automated quality check over 60 million data points per day (AWS S3, PostgreSQL, Airflow, bs4)
- Implemented ML models (KDTree, Xgboost) to cluster and predict voyage destination and regional commodities trading volume, achieving 92.3% accuracy on classifier and 2.38% MPE on regressor (sklearn)
- Designed and built Bloomberg data tools for both internal (Research/News) and external clients, eg. China's in-bound cargo tracker and cross-market Futures pair trade finder (BQNT, pandas, statsmodels, bqplot)

OTHER TECH PROJECTS

Arbitrage Trading on China Rebar/IronOre/CokingCoal Futures

Python: talib/scipy/pandas/jqdata

- Long/short rebar and its raw materials proportionally based on steelmakers' profit formula, signaled by the relative position of implied rebar profit to its Bolinger Band, achieving ~10.3% annualized return on backtest
- · Also familiar with other trading strategies such as Grid trading, Options trading and Greeks

Summer Olympic Medalist Analysis (repo on github)

Python: dash/plotly/pandas/beautifulsoup4

- Scraped all the wikipedia pages to get the paragraph description of 21000+ summer Olympic medalists, and inferred the profile info using regex and pattern search
- Built and deployed an interactive Dash application tool for user to explore the medalists distribution by age/nationality/sports/gender (see demo)