DEXIN PENG

2000 Sept.
me@dacian.cc
https://dexin-peng.github.io
Quantitative Investor, High Frequency Trader

EDUCATION

Hong Kong University of Science and Technology (Guangzhou) China
Ph.D. (in progress) 2023 Fall - 2027 (Expected)

- Financial Technology
- Primary supervisor: Prof. Xiaoyu WANG
- Co-supervisor: Prof. Chao ZHANG
- Research Areas: Empirical Asset Pricing, Generative Modeling
- A+ in Machine Learning in Finance, 2025

Central University of Finance and Economics Beijing, China
Master of Finance 2023

- Supervisor: Prof. Fuwei JIANG
- Thesis: Momentum Strategy Based on ”Guba” Investor Sentiment
- A+ in Empirical Asset Pricing and Quantitative Investment, 2022
- A+ in Unstructured Data Collection and Analysis, 2022

Central University of Finance and Economics Beijing, China
Bachelor of Economics 2021

- Thesis: Arbitrage between NASDAQ 100 CFD and US 10-Year Treasury Yield
- A in Machine Learning and Pattern Recognition, 2020

PUBLICATIONS

WORK EXPERIENCE

PBC School of Finance, Tsinghua University | Beijing, China 2022 Fall - 2023 Fall

- Quantitative Developer
- Put a fund of fund strategy into production. From daily data auto-collection, to quantitative analysis and trading, and finally reporting
- Helped deploy and maintain a super server for the team
- Led an intern team (rolling from 1 intern in 2022 Fall to 3 interns in 2024 Summer)
- Conducted technical interviews for the intern team

RedCat Investment | Guangzhou, China 2022 Summer

- Quantitative Developer Intern
- Factors digging & Optimizing existing repos

Shandong HeDao Investment | Linyi, China 2021 Spring

- Quantitative Trader Intern
- Found relationship between NASDAQ 100 CFD and US treasury yield and shaped this into an investment strategy

CERTIFICATES AND AWARDS

- Top 1% in UbiQuant Challenge (ID: bearalpha) 2022/08
- TensorFlow Developer Certificate (Coursera) 2021/08
- Fund Practitioner Qualification Certificate in China 2021/06

Languages

- Chinese: Native
- English: IELTS 7.5 2023/06

Technical Experience

- Holds a cluster of servers with wireguard Long Term Support
- Holds a bundle of applications with docker compose Long Term Support

Anecdotes

- Developed a VPN platform for personal use only (not in maintenance now) 2022-2024/4
- Prevented leakage of most faculty's sensitive information in HKUST(GZ) Academic Registry Service system 2023/12
- Exploited PBCSF campus network with TCP forward (Legal and approved by boss, for research purpose) 2022 - 2023
- Auto-report CUFE campus COVID-19 report system with network package filtering and analysis of WeChat uuid & token 2021 - 2022
- Auto pick champions in "Think Fast" augment of TFT with opencv (slightly slower than my manual speed) 2022
- Auto-play Hearthstone with C sharp (Just use open source repo and configured) 2021
- Exploited CUFE campus network with H3C iNode client in dorm router 2019 - 2021

Last Updated August 2025