

DEXIN PENG

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EDUCATION	Hong Kong University of Science and Technology (Guangzhou) China <i>Ph.D. (in progress)</i> 2023 Fall - 2028 (Expected) - Financial Technology - Primary supervisor: Prof. Xiaoyu WANG - Co-supervisor: Prof. Chao ZHANG - Research Areas: Empirical Asset Pricing, Generative Modeling
	Central University of Finance and Economics Beijing, China <i>Master of Finance</i> 2021 - 2023 - Supervisor: Prof. Fuwei JIANG - Thesis: Momentum Strategy Based on "Guba" Investor Sentiment
	Central University of Finance and Economics Beijing, China <i>Bachelor of Economics</i> 2017 - 2021 - Thesis: Arbitrage between NASDAQ 100 CFD and US 10-Year Treasury Yield - A in Machine Learning and Pattern Recognition, 2020
	A+ Courses - Machine Learning in Finance, 2025 - Empirical Asset Pricing and Quantitative Investment, 2022 - Unstructured Data Collection and Analysis, 2022
RESEARCH	Accessible in months
WORK EXPERIENCE	PBC School of Finance 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 computing server for the 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
CERTIFICATE AND AWARD	- Top 1% in UbiQuant Challenge (ID: bearalpha) 2022/08 - TensorFlow Developer Certificate (Coursera) 2021/08 - Fund Practitioner Qualification Certificate in China 2021/06

LANGUAGE	- Chinese: Native - English: IELTS 7.5	2023/06
TECHNICAL EXPERIENCE	- Holds a bundle of applications within a cluster of servers (personal asset) - ChatGPT paid user since 2023/03, currently Codex heavy user	
ANECDOTE	- Found vulnerabilities and prevented leakage of faculty's sensitive information in HKUST(GZ) Academic Registry Service system 2023 - Exploited PBCSF campus network with TCP forward (Approved, for research purpose only) 2023 - Exploited TFT, Hearthstone, DeltaForce 2022;2021;2025 - Auto-report on campus daily health report system with package filtering and analysis of WeChat uuid & token (not verifiable) 2021 - 2022 - Developed a VPN platform for personal use only (not verifiable) 2022 - 2024 - Exploited campus network with H3C iNode client (not verifiable) 2019 - 2021	