

YU PENG

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Waterloo NSW 2017 AU

Education Background

University of Sydney **Sydney, Australia**
Master of Philosophy in Computer Science **2025.07-2027.02**

- **Supervisor:** [Josiah Poon](#), [Matloob Khushi](#)
 1. **Deep Learning & Time-Series Systems Engineering**
 - a) Design new Cryptocurrency price forecasting architectures, currently under review by SIGKDD.
 - b) Built end-to-end training pipelines, including Data Layer, Experiment Layer, Model Architectures, Layers Tools (Encoder/decoder, Self-attention, Embed, AutoCorrelation, RevIN), Utilities (Metrics, Time-features, Masking).
- **Supervisor:** **Matloob Khushi**
 1. **Backend Engineering for Risk & Trading Systems**

Assisted [XchangeOn](#) Bitcoin Exchange in developing risk models. The tasks include: **mining, cleaning**, and storing financial data; data augmentation and data simulation to increase model training efficiency; and building exchange risk models using efficient development tools such as Cursor and Claude Code, and automatically testing and running them.

Massachusetts Institute of Technology (MIT) **MITx**
MicroMasters in Statistics and Data Science **2026.01-2027.06**

University of New South Wales, Sydney **Sydney, Australia**
Master of Information Technology in AI and Data Science **2025.02-2025.06**

- **Grade: 82 Distinction**
 1. Computer Networks: **86 High Distinction**
 2. Deep Learning and Neural Networks: 78 Distinction

Chongqing University of Posts and Telecommunications **Chongqing, China**
Bachelor's Degree of Communication Engineering **2015.09-2019.07**

- **Major Courses:** Mathematical Analysis for Engineering, C++ Programming, Data Structures and Algorithm Design, Signals and Systems, Computer Networks, Statistics, Stochastic Mathematics, Linear Algebra, Discrete Mathematics.

Projects & Certification

University of WORLDQUANT Applied Data Science Lab **2025.8-2026.01**

- Analyzed 21k Mexico real-estate listings **with Python/pandas to assess** whether size or location drives price.
- **Developed a machine learning model** in Python to predict apartment prices in Buenos Aires.
- **Built time series autoregression models** to predict PM2.5 levels, including **data extraction via MongoDB**, preprocessing, and hyperparameter tuning.
- Use a **SQL database** and **logistic regression & decision tree models** to predict building damage from the Nepal earthquake.
- Navigate a file system from **Linux** and address imbalanced data using **resampling**.
- Developed an unsupervised learning project, performing feature selection, **k-means clustering, PCA dimensionality reduction, and deploying an interactive Dash web app**.
- Conducted an **A/B testing** project involving **ETL pipeline design, chi-square statistical analysis**, and build an interactive web application that follows a **three-tiered design pattern**.
- Built a **volatility forecasting system: collected stock data via APIs, stored them in SQL, trained GARCH time-series models**, and deployed a **custom web API for real-time predictions**.

JPMorgan Chase & Co. Quantitative Research Experience Program

2025.10

- Analyzed a book of loans to estimate a customer's probability of default
- Used dynamic programming to convert FICO scores into categorical data to predict defaults

Work Experience

Beijing Junyi Private Equity Fund Management Co., Ltd.

Beijing, China

Researcher / Assistant Investment Manager

2021.06-2022.06

Commodity trader / Investment Manager

2022.06-2024.01

- **Managed 17 products (maximum assets under management of 278 million CNY).** Co-founded the company's futures investment department with the Investment Director. I **managed all futures product accounts** for the company and **reported directly to the Investment Director.**
- **Generated total investment returns of 16.204126 million CNY for the company.** During my tenure, the maximum retracement per product was only 3.87%.
- **Research Expertise:** Specialized in precious metals (gold, silver), black commodities (iron ore, steel, coal, glass), and agricultural products (soybeans, cotton, sugar, etc.).
- **Funding support for MOM/FOF**
I have strong connections with several funding organizations. With the right strategy, we can get more than 10 million dollars or more in funding.

Knowledge Society Management Consulting (Beijing) Co., Ltd.

Beijing, China

Research Analyst

2019.10-2021.06

- **The first employee of the company,** co-founded with **my boss from McKinsey & Company.** The boss previously worked at McKinsey & Company as a financial consultant and ran a WeChat Social Media with **300,000 followers.**
- **The company's business includes investment research services and financial education, serving over 300,000 users.** My research covers domestic and international macroeconomic and commodity industry information and data, providing investment research analysis to members (individuals & institutions). During the work period, I produced **over 400 daily macro reports** and **over 50 weekly analysis reports,** generating revenue of 2.4 million CNY.

Awards

The 6th Susquehanna Algorithmic Trading Competition (54/300)

2025

The 2nd "Qianlong Cup" Private Equity Investment Competition (CITIC Capital)

2023

- 4000 products participated in the competition. Our's product: **6th place in the year/2nd place in the month**

The Third "ShenChengLunJian" Competition (XinHu Futures)

2023

- Annual Outstanding Private Placement Product Award

Discovery Cup Internet Marketing Competition Second Prize in Western Region

2017

CQUPT 1st BUSINESS IDEA CHALLENGE

2016

All-Round Excellence Student at the district level in Tianjin (Top 1%, 3/270)

2014

Entrepreneurial & Experience

Yun Chains Hotel

Chongqing

Capital Partners

2024.02-Present

Skills

Language: Mandarin Chinese (Native) Level 2A, English (PTE 67)

Technology: Python, SQL, Computer Level II (C language), Certificate of Practitioner, Securities and Investment Funds Association, Certificate of China Futures Association, Literature Competition Internet Popularity Award in Qingdao China, Bronze Medal in Latin American Dance and Standard Dance branch.