Resume

XIAOQI DONG

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EDUCATION

State University of New York, Stony Brook   2019-Now

Ph.D Candidate of Applied Mathematics, Quantitative Finance, GPA: 3.900

University of California, San Diego   2014-2018

Bachelor Degree of Math-Scientific Computation, GPA: 3.460

SKILLS

Python, R, Matlab, VBA, SPSS, SQL
Machine (Reinforcement) Learning, Deep Learning, Data Base Time-Series, Change-Point Detection, Quantitative Finance,
Research, Communication, Teamwork, Teaching.

CURRENT RESEARCH TOPIC

A Bayesian Based Change-Point Detection in Cointegrated Systems, 2019-Now
An Inverse Reinforcement Learning Method in for Change Point Detection, 2020-Now

INTERNSHIP

Data Analyst, China Central Depository & Clearing Co., Ltd.   Jan 2019-Jun 2019

Cleaned data, created a universal template in both python and Excel VBA to help agents to collect and analyze daily data. Also used python to construct a machine-learning based template to learn the pattern in the database and then to do clustering and classification of finance data.

Data Analyst, State Grid Corporation Smart Grid Research Institute   Jun 2017- Sep 2017

Cleaned and built ridge regression model to analyze and predit the usage of charging stations for electric cars with Matlab and SPSS.

RESEARCH EXPERIENCE

Renmin University of China   Summer 2016, Winter 2017 and Fall 2018

Applied game theory and regression models in environment-social-economy systems.

Beijing Institute of Big Data Research   Jun 2017- Sep 2017

Studied and applied Deep Learning on image/video recognition.

Research and Applied Technology, Exercise and Physical Activity Resource Center,

University of California, San Diego,   Sep 2015-Jan 2016

Used R to build k-means clustering for health data that utilize mobile and wearable technology.

PUBLICATION

Xu, Guangqing and Dong, Xiaoqi. *The Questionnaire Survey on Climate Change Awareness and Business Response to Climate Change of Corporates* (In Chinese). Advances in Climate Change Research (ISSN 1673-1719), June 27, 2018.
Xu, Guangqing and Dong, Xiaoqi. *The Control of Scattered Coal Combustion in Beijing - Tianjin - Hebei Region Based on a Cooperative Game Model* (In Chinese). On Economic Problems (ISSN 1004-972X), February 2017. pp. 46-50.

TEACHING EXPERIENCE

Teaching Assistant, State University of New York, Stony Brook — Fall 2019-Now.
Instructor for AMS 315 (Data Analysis), State University of New York, Stony Brook — Summer 2021.