Yansi Zhang

Yansi Zhang is currently a trader for Boothbay Fund Management where he runs a high Sharpe, short holding period (1 to 2 days) statistical arbitrage strategy. Yansi began his financial industry career at Instinet Inc. where he was lead programmer in the smart router team. He subsequently worked as a quantitative analyst at Morgan Stanley (2003 to 2006) and at QVT Financial LP (2006 to 2008) where he worked on the research and development of high and medium frequency statistical arbitrage models. Yansi started to run his own models as a portfolio manager for IVC America (2009 - 2010) and Millennium Partners LP (2010-2012) before he joined Boothbay.

Yansi holds a Ph.D. from Princeton University in applied mathematics.

Youliang Tian

Youliang Tian has been doing equity statistical arbitrage trading for about ten years by now. He joined Boothbay last May and is currently running two quant books: one in US market and the other in Japan market. He first started equity quant trading in Amaranth as a strategist at its stat arb desk in 2003. After Amaranth closed down, he joined Credit Suisse in 2006 as a trader in its Quantitative Trading desk and worked there for five years. At the peak, he managed five short to medium term market neutral equity US books with total asset of 800 million dollars (400 million long and 400 million short). His trading strategies apply statistical tools and quantitative analysis in real-time based on continuing market and other data inputs.

Youliang received his Ph.D. from University of New Mexico in 1993 in mathematics under the direction of Professor Charles Boyer. For the next five years he did research and teaching at Institute for Advanced Study (at Princeton), Harvard University, and New York University. He won National Science Foundation Postdoctoral Fellowship and NYU Research Challenge Fund awards for his research work. In 1998 he went to pursuit business and financial application development at SPL World Group (now part of Oracle) and Morgan Stanley for total five years.

Dr. Jianghui Liu

Dr. Jianghui Liu is a portfolio manager at Boothbay. His primary responsibilities include investment research and portfolio management. Dr. Liu has years of experience in statistical arbitrage modeling and trading. Prior to joining Boothbay, he worked at Radium Fund Advisors, an exclusive money manager of Millennium Management. His work at Radium focused on managing a US equity book driven by proprietary short-term statistical arbitrage models, along with continued efforts on research. Prior to Radium, Dr. Liu spent more than six years working at WorldQuant, where he was one of the founding members of the research team and he made significant contributions to quantitative research and analysis and supported equity strategies.

Dr. Liu is a CFA charter holder and received his doctoral degree in computer science from New Jersey Institute of Technology.