

Education

- **Cornell University** Ithaca, NY
Ph.D. Applied Mathematics, M.S. Computer Science 2008 - 2012
 - Department of Energy Computational Science Graduate Fellow (Full Scholarship, 4 years)
 - Machine Learning, Data Science, Data Mining in bioinformatics and global optimization
- **Oregon State University** Corvallis, OR
B.Sc. Mathematics, B.Sc. Computational Physics, B.Sc. Physics 2004 - 2008
 - Graduated Magna Cum Laude with minors in Actuarial Sciences and Mathematical Sciences

Skills

- **Development:** Python (preferred), C/C++, CUDA, JavaScript, \LaTeX
- **Numerical Analysis and Computer Science:** Machine Learning, Data Mining, Optimization, Computational Science, Artificial Intelligence, Linear Algebra, Monte Carlo Methods, ODEs, PDEs, Iterative Methods, Parallel Programming, Distributed Systems, Data Structures
- **Technology:** MapReduce, numerical libraries, web frameworks, databases, linux, git, vim, tmux
- Exploring and implementing ideas. Give me an API/dataset and a problem and I will figure it out.
- Diverse background in Software Engineering, Math, Computer Science, Physics and Biology allows me to communicate within a wide technical scope and start contributing to any group immediately.

Research and Work Experience

- **Yelp Inc** San Francisco, CA
Data Mining Engineer and Lead on Ad Targeting Team July 2012 - current
 - **Optimization:** Co-developed and led team for MOE: the Metric Optimization Engine (github.com/Yelp/MOE, an **open source** optimization framework), found significant gains in different metrics across the organization using Bayesian Global Optimization algorithms.
 - **Targeting:** Implemented multi-armed bandit strategies for ad selection, sole targeting engineer on mobile app ads rollout, developed new location-based targeting algorithms, advised and helped develop other machine learning and math based targeting projects.
 - **Leadership:** Led cross-organization teams as director of the Yelp Dataset Challenge, MOE team lead, intern and new-hire mentor, founder and organizer of Applied Learning Group (bi-weekly, all-engineering technical speaker series) and more. Successfully managed projects from inception to on-time completion; balancing tradeoffs and coordinating teamwork.
 - **Recruiting:** Created, implemented, and directed yelp.com/dataset_challenge, gave many dozens of tech talks across the country, led events, gave hundreds of technical interviews, and closed candidates.

- **Bloomberg LP** New York, NY
Financial Software Development Intern *Summer 2011*
 - Developed end-to-end reporting software in **C++** and **javascript**
 - Implemented statistical models to perform forward and backward portfolio analysis
- **DOE Joint Genome Institute (Lawrence Berkeley National Lab)** Walnut Creek, CA
Researcher in Analysis Group under Dr. Zhong Wang *Summer 2010*
 - Created **open source** genome validation software tool in **python** and **C** (alescore.org)
 - Used machine learning to mine TBs of genome data efficiently using novel likelihood function
- **Los Alamos National Laboratory** Los Alamos, NM
Researcher in Metagenomics Group under Dr. Nick Hengartner *Summer 2009*
 - Wrote **open source** alignment algorithm software tool in **python**, **C** and **CUDA**
 - Used statistical models to discover sequence alignments using parallel algorithms on GPUs
- **Oregon State University** Corvallis, OR
Research Assistant under Prof. Malgorzata Peszynska and Prof. Rubin Landau *2005-2008*
 - Finite element analysis with uncertainty and web-based teaching in **Java**
- **Max Plank Institute for the Physics of Complex Systems** Dresden, Germany
NSF REU Research Assistant under Prof. Steven Tomsovic *Summer 2007*
 - Research on extreme value statistics in **MATLAB** and **FORTAN**
- **University of California: Davis** Davis, CA
NSF REU Research Assistant under Prof. Daniel Cox *Summer 2006*
 - Computational biophysics research as applied to protein folding in **Java**

Selected Open Source Projects

- **MOE: Metric Optimization Engine** (github.com/Yelp/MOE) Python, C++, CUDA
A global, black box optimization engine for real world metric optimization *2010 - Current*
 - Implemented throughout Yelp, optimizing ad metrics. 2nd most popular open source project.
 - Talk: bit.ly/1p1YZA2, Slides: slidesha.re/1z0r0Jy, Blog: bit.ly/1x73xdr
 - Presented to executives, universities, conferences and companies around the country.
- **My Resume/CV** (github.com/sc932/resume) L^AT_EX
This resume and my CV. *2010 - current*
 - 280+ GitHub stars, previous #1 article on HN, 60+ forks.
- **ALE: Assembly Likelihood Estimator** (github.com/sc932/ALE) C, Python
Probabilistic evaluation of genome assemblies *2010 - 2013*
 - Uses statistical function to score and rank genome assemblies, published in Bioinformatics

Writing and Awards

- **Department of Energy Computational Science Graduate Fellow:** Four year full fellowship. ~20 awarded nationally per year. Won the Communicating Science award (bit.ly/VbcTZK).
- **Yelp Blog:** Wrote several posts announcing the open sourcing of MOE, the Yelp Dataset Challenge and more. bit.ly/1x73xdr, bit.ly/1oCCZvv, bit.ly/1s0sEBS, bit.ly/1p1X7Hk
- **Press:** WSJ: on.wsj.com/Va0vqQ, Cornell: bit.ly/1oB2dzm, DIEXIS: bit.ly/1oofb14