

## Contact

[www.linkedin.com/in/grace-qiao-183987170](https://www.linkedin.com/in/grace-qiao-183987170) (LinkedIn)

## Top Skills

Python

C++

Machine Learning

## Certifications

Graph Search, Shortest Paths, and Data Structures

Neural Networks and Deep Learning

Divide and Conquer, Sorting and Searching, and Randomized Algorithms

The Ultimate MySQL Bootcamp: Go from SQL Beginner to Expert

# Grace Qiao

Data Scientist at DIANAVI CORP  
Irvine, California

## Experience

### DIANAVI CORP

Data Scientist

February 2020 - Present (2 months)

Orange County, California Area

### T. Rowe Price

Quantitative Equity Research Intern

June 2019 - August 2019 (3 months)

Baltimore, Maryland Area

- Conducted rigorous asset pricing research evaluating machine learning methodologies, and performed non-parametric estimation, variable selection and classifiers' combination
- Built models for stock selection and signal generating, and implemented algorithms in R and Python for backtesting
- Identified non-linear empirical relationship between some stock factors and forward returns, and overcame challenges in overfitting and multi-collinearity
- Developed model extensions by introducing bagging and randomization into benchmark model, training stocks by industry groups, applying various kernel functions to classifiers, and building composite factor for stock metrics

### UC Santa Barbara

Machine Learning Research Assistant

November 2017 - June 2018 (8 months)

Santa Barbara, California Area

- Quantified the presence of implicit bias in recommendation letters with machine learning techniques
- Anonymized quasi-identifiers of applicants by utilizing greedy data anonymization algorithm via Python
- Ensured both privacy protection and preservation on data utility, and increased analysis frequency by approximately 50%
- Implemented de-identification on texts which automatically removed 98% of identifying information in letters

MSCI Inc.

## Financial Analytics Engineer Intern

June 2017 - August 2017 (3 months)

Remote

- Researched functional, non-functional specifications in database
- Developed analytic models and verified analytic components with MATLAB and R programming

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## Education

### The Johns Hopkins University

Master of Science - MS, Applied Mathematics and Statistics · (2018 - 2019)

### UC Santa Barbara

Bachelor of Science - BS, Mathematics · (2014 - 2018)