Joshua Lin



EDUCATION

Princeton University, A.B. Mathematics

(Expected) Aug 2023 - May 2027

Minors in Computer Science, Statistics & Machine Learning

GPA: 3.8/4.0

- Relevant Coursework: Linear & Nonlinear Optimization[†], Mathematical Machine Learning[†], Functional Analysis[†]§, Algorithmic Game Theory, Operating Systems, Probability & Stochastic Systems, Financial Mathematics (with Itô Calculus).
- Awards & Activities: Princeton Physics Pyka Memorial Prize for "promise in independent research," ACM Competition Chair, Portfolio Optimization at Paragon Global Investments, Tour Director for the Princeton Debate Panel.

EXPERIENCE

Numerical Optimization Researcher

Oct 2024 - Present

Princeton, NJ

Princeton Astrophysical Data Laboratory

- My principal goal is to find "good" approximations for a particular high-dimensional ($\approx 10^{12}$ parameters) nonconvex mixed-integer allocation problem. My current approach combines GNNs and RL algorithms to learn robust solutions.
- My work, selected for USRP funding, will direct the Prime Focus Spectrograph's second-year exposures. [The PFS is an international consortium of over twenty-five universities and national laboratories to study large-scale galaxy evolution.

Directed Reading Program

Jun 2024 - Aug 2024

Princeton Mathematics Department

Hybrid | Princeton, NJ

- Accelerated study of topics in general relativity and theoretical cosmology, with the requisite semi-Riemannian geometry.
- Led by Anthony Coniglio and supervised by Professor Sergiu Klainerman.

Mathematics Teaching Assistant

Jun 2024 - Aug 2024

New York, NY

Jane Street Capital

- Taught topics in probability, combinatorics, and number theory at the Academy of Mathematics and Programming.
- Facilitated probability games, market-making simulations, and the Electronic Trading Challenge.

Computational Physics Research Intern

Jan 2023 - May 2023

NASA Jet Propulsion Laboratory

Pasadena, CA

- Developed numerical and analytical methods to approximate the ages of lithospheric bands, identify regions of geologic co-/re-activation, and classify surface fractures in Europa's nondeformed and chaos terrains.
- Presented at NASA-JPL summer research conference to members of the Europa Clipper physics team.

Projects

Emergency Signaling System

Nov 2023

Top Prize, HackPrinceton

Princeton, NJ

- Developed "Moco" to discretely execute preset emergency calls, texts, and other customizable actions, triggered by customizable wrist gestures pre-calibrated with iOS app.
- Routed real-time data streams from Apple Watch accelerometer/gyroscope to server for gesture matching.

Automated Securities Trader

July 2023

Top Prize, Jane Street Electronic Trading Challenge

New York, NY

- Engineered stochastic models to forecast time series through order book data, conducting six hours of live market making.
- Interfaced with backend AWS servers through WebSocket API to exchange bonds, stocks, and ETFs at high frequency.

Skills, Interests, & Awards

Skills Languages: Python, C, C++, x86 Assembly. Libraries: CVXPy, PEPit, Tensorflow, Pandas, Scipy.

Interests Mathematical optimization; statistical learning theory; asymptotic statistics; physics-based machine learning.

Awards Bill and Melinda Gates Scholarship, USAPhO Semifinalist with Honorable Mention, Wells Fargo Wealth Man-

agement Competition National Champion.

[†] Denotes graduate coursework. § Denotes Fall 2025 coursework.