YANG YAN

BA. COMPUTER SCIENCE & MATHEMATICS

MIT, 2017-2021 (on leave) · 4.5/5

Randomized Algorithms · Database Systems · Advanced Algorithms · Stat. Learning Theory · Probability & Random Variables · Group Theory

Traders@MIT · AI@MIT · DFA

USACO FINALIST '14

USAMO QUALIFIER '13 '15 '16

ISEF FINALIST '16

C++: 17 · (n)make · WinAPI

Javascript: ES6 · React · Vue · TS

Python: 3.8 · torch · scikit · flask

Postgres · Markdown · TeX · Docker

EMILIA HTTP & SMTP

gilgamesh.cc, 2015+

Reverse-engineered TCP, HTTP, SMTP servers written in native, cross-platform C++17. Original front-end design in native ES6.

MIT CONFESSIONS SIM.

fb.com/mitconfessionssim, 2018

Char-RNN and Bayesian text models for MIT Confessions. Data scraping & posting integration in Selenium.

TAB-SPACE, 2020

Collaborative browser tabs streamed via Chromium source.

PRODUCT MANAGER, PAYMENTS

Nuvo Technologies, 2023-2024

- Led customer, banking, service provider, and internal stakeholder conversations to scope out Nuvo's first payments product, features, pricing.
- Led and engineered with a two-person team to build Nuvo Pay: banking, API, web-app, regulatory.

SOFTWARE ENGINEER, RISK

Ramp, 2021-2022

- Modeled credit, fraud, and operations risks, for an expected ~80% ≈ 5mm annual fraud averted.
- Built and deployed risk models to support the Bill Pay & Flex launches, the existing Card product, and all bank transfers.
- Optimized production model evaluation latency, speeding up every single transaction and transfer that ever occurs at Ramp by ~20ms ≈ 10%.

QUANTITATIVE RESEARCH INTERN

D. E. Shaw & Co., 2020

- Designed and built a market simulator, each agent having personalized strategy and private forecasts, optimizing P&L under different training scenarios.
- Explained effects of varying number of agents, forecast horizons/accuracies, and forecast correlations, on agent performance.

PREVIOUS: Intern @ ***Scale AI***, Intern @ ***Microsoft***

UNDERGRADUATE RESEARCHER

SIA Lab @ MIT, 2020-2021

on "Adversarial Examples in Simpler Settings"

with Greg Wornell, Tony Wang, Yuheng Bu

- Derived robustness measure for classifier features (pen-ultimate NN layer), discarding the lowest of which will naively improve model robustness.
- Verified hypothesized robustness inheritance effects in select transfer learning scenarios.

yang@gilgamesh.cc · +1 (801) 558-2948