

Weizhi LIU

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Education

National University of Singapore | Dept. of Industrial & Systems Engineering

Singapore

SIMULATION OPTIMIZATION, PH.D. CANDIDATE

2014.08-Present

- Research Topic : Optimal Computing Budget Allocation, Multi-objective Optimization via Simulation, Discrete Event Simulation.

Nanjing University | School of Management & Engineering

Nanjing, China

INDUSTRIAL ENGINEERING, B.ENG. ; FINANCIAL ENGINEERING, B.EC.

2010.09-2014.06

- Core Modules: Operations Research, Operations Management, Supply Chain Management, Quality and Reliability Engineering, Engineering Economics, Management Information System; Principles of Economics, Financial Economics, Financial Engineering, Corporate Finance, Financial Risk Management, Modeling and Simulation of Financial System, Structured Finance, Fixed Income Securities, Econometrics, Financial Markets Microstructure.

Experience

PyPRS

Singapore

DESIGNER & DEVELOPER

2016.03-Present

- Proposed Partition-based Random Search (PRS) algorithm in Python to solve multi-objective optimization via simulation.
- Designed the architecture of the PRS algorithm, and the components and test problems of the algorithm are encapsulated based on the object-oriented paradigm.
- Adopted SWIG to integrate the core code written in C ++ with the Python main program to speed up the program's running efficiency.
- Visualized the process of algorithm for easy debugging and in-depth understanding.

Graduation Website for School of Engineering and Management, NJU

Nanjing, China

DESIGNER & DEVELOPER

2014.05-2014.06

- Designed the graduation website for our school based on Django, Bootstrap, and jQuery, and deployed the site to SinaAppEngine.

BiblioPy

Nanjing, China

DEVELOPER

2014.04-2014.05

- Proposed an algorithm in Python to discover the knowledge graph for a research field by the co-occurrence and clustering methods.
- Implemented TF-IDF and TextRank to conduct the natural language processing analysis of the literature data.
- Developed automatic report generation tool via \LaTeX and the visualization tool for Gephi.

Extracurricular Activity

Google Camp, Nanjing University

Nanjing, China

PRESIDENT

2011.09-2012.09

- Organized and hosted the seminar of the fifth "Caring for China" - the Google China Social Innovation Cup in Nanjing University.
- Invited technical experts to share their developing experience.
- Organized community members to visit Google Shanghai headquarters.

Student Research Training Program Club, Nanjing University

Nanjing, China

VICE PRESIDENT

2011.07-2012.09

- Organized and hosted the second and the third session of Nanjing University Innovation and Entrepreneurship Summit.
- Organized a series of academic seminars, the visit to Certusnet, Nanjing, and the 2011 Christmas Party of our club.

Honors & Awards

2017.04 **Gold Medal**, WorldQuant Global Alpha Challenge
2017.03 **Level 5 (Finalist)**, Google FooBar Coding Challenge
2013.02 **INFORMS Paper Award (0.05%)**, The Mathematical Contest in Modeling
2013.02 **Outstanding Winner (0.2%)**, The Mathematical Contest in Modeling
2011.07 **Second Prize (0.3%)**, Google Summer Students Blog Sharing Competition
2011/2012 **Outstanding Volunteer**, The 4th, 5th “Caring for China” - the Google China Social Innovation Cup
2011.12 **Second Prize (5%)**, The 2nd Jin Wei Ning Logistics and Supply Chain Innovation Competition