

Thomas LI

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<https://github.com/ThomasLi91>

Final-year student at Ecole Polytechnique (MVA Master) looking for a 5-month research internship.

EDUCATION

ENS Paris-Saclay , <i>Master Mathematics, Vision, Learning (MVA)</i> Master degree in maths, machine learning and deep learning Relevant coursework : <ul style="list-style-type: none">– Learning : convex optimization, computational statistics, extreme value theory, online algorithms– Modelling : ALTEGRAD(NLP, GNN), time series	Palaiseau 2023–Current
Ecole Polytechnique , <i>Major in Applied Mathematics, GPA : 3.94</i> One of France's leading schools in engineering and sciences Relevant coursework : <ul style="list-style-type: none">– statistics, optimization, algorithms, machine learning, deep learning Ranked 6/887 at Ecole Polytechnique's entrance exam First prize at professor M.Vazirgiannis NLP course (INF582) kaggle competition. First prize at QuantumBlack's computer vision hackathon (80 contestants)	Palaiseau 2020–Current
Lycée Louis-le-Grand , <i>MPSI/MP*</i> , <i>GPA : 4.0</i> Preparatory classes for highly competitive nationwide exam, majoring in : Fundamental mathematics, physics and computer science (MPI)	Paris 2018–2020

EXPERIENCE

Cubist Systematic Strategies (Point72) , <i>Quantitative Research Intern</i> 6-month pure research internship on Cyril Deremble's team Strategy level end-to-end portfolio optimization using neural networks <ul style="list-style-type: none">– Transformers, Permutation equivariant layers (deepsets) to decrease the number of parameters, differentiable convex optimization layers– Created a new permutation equivariant network which is a hybrid model using transformers and permutation equivariant linear layers. Major contributions to the package Deepdow. Public paper available on my github : link	New York 2023-2023
Axa , <i>Data Science Intern</i> Predicted absenteeism for insured companies in order to anticipate insurance costs <ul style="list-style-type: none">– Time-series prediction– Recoded from scratch Facebook's Prophet prediction model and improved its runtime by 80%	Nanterre 2022-2022

SKILLS

- **Technical skills** : Python (numpy, pandas, pytorch, sklearn)
- **Languages** : Fluent in French (native), Fluent in English (960/990 TOEIC), Conversational Proficiency in Chinese

ACTIVITIES AND INTEREST

- Sports : Climbing (V6/7A), Badminton, Running
- Music : 4 years of piano