# Xiaoyu Liu

608-320-6596 | xliu969@wisc.edu | https://github.com/XiaoyuLiu198

#### **EDUCATION**

University of Wisconsin Madison

Madison, WI

Master of Science in Data Science (GPA: 3.91/4.00)

Sept. 2020 - Dec. 2021 Changsha, China

**Hunan University** 

Bachelor of Science in Statistics

Sept. 2016 - Jun. 2020

Internship Experience

# Data Developer Intern

July 2021 -

Windriver

California, US

• Develop and deploy data preprocess functions and data migration functions on AWS EC2, improving the efficiency of BI team by 5 hours per person per week.

• Build automatic ELT pipelines for Snowflake database. Retrieve XML format data with API calls, parse to structured data and send to S3 bucket. Load and transform in Snowflake with SQL.

### Data Mining Intern

Jun. 2020 - July 2020

Saint Gobain

Shanghai, China

- Construct ETL process. Extract manufacturing data through mining and clawing methods from reports in Python. Complement data wrangling and transformation.
- Create and manage data model to store collected data.
- Build pipeline to integrate newly collected data with historical data and store in Oracle automatically.

# Data Product Management Intern

Dec. 2019 - May 2020

Lufax

Shanghai, China

- Develop demo function of anomalies analysis on time series data to automatically produce detection report. Increase the efficiency of producing anomalies report by 3 hours per person per day.
- Design retention analysis function and funnel analysis function.
- Participate in designing website for data warehouse managing.

#### Competitions and Related Personal Projects

#### Streaming Data Analysis with Big Data Engine | Spark+Kafka+Airflow+AWS

July 2021 - Aug. 2021

- https://github.com/XiaoyuLiu198/Streaming-Data-Analysis
- Set up Kafka topic and feed raw twitter JSON data into Kafka cluster from Twitter API.
- Build ETL process. Preprocess data using Spark SQL functions and window operation. Store data with AWS S3.
- Build machine learning pipeline with user defined function and LDA in pySpark.
- Develop dashboard showing analysis result with Python dash.
- Deploy ETL tasks and machine learning pipeline with Airflow.

## Test Answer Prediction(Kaggle top 18%) | Python

Dec. 2020 - Jan. 2021

- Preprocess the historical performance of over 100 million students in Riiid lab and the metadata about the questions and the lectures. Create features on user-level and content-level.
- Transform and group tags using truncated SVD. Predict the probability of answering correctly using LightGBM.
- Predict the accuracy of answer in Self-Attentive-Knowledge-Tracing model.
- Embed the prediction using bagging method. Reach accuracy of 0.785.

## Jane Street Market Prediction(Kaggle Silver Medal) | Python

Jan. 2021 – Feb. 2021

- https://www.kaggle.com/xiaoyuliu123123/xgboost-mlp-for-beginners
- Analyze real stock market data larger than 5GB with billions samples.
- Carry out exploratory analysis and preprocess numerical values with feature scaling.
- Build Autoencoder and feed encoded data to Multilayer Perceptron. Tune hyperparameters of max-depth and learning-rate in XGBoost and train data with cross validation to avoid overfitting.
- Embed the prediction from XGBoost and MLP. Reach accuracy of 0.762.

#### Stock Data Pipeline Construction on AWS | AWS+Java

Sept. 2021 -

- Obtain stock data using Get method with REST api. Create Kinesis Data Firehose delivery stream.
- Transform data format using Lambda function. Put records to AWS kinesis Firehose, integrating schema registry using Glue. Send to S3.

#### TECHNICAL SKILLS

Languages: Python, SQL, Java, Scala, R Platforms: Spark, AWS, Kafka, Tableau

Libraries: sklearn, tensorflow, matplotlib, ggplot, pytorch, keras, pandas, numpy