# Xiaoyu Liu

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#### **EDUCATION**

University of Wisconsin Madison

Madison, WI

Master of Science in Data Science (GPA: 3.81/4.00)

Sept 2020 - Jan 2022 Changsha, China

Hunan UniversityChangsha, ChinaBachelor of Science in StatisticsSept 2016 - Jun 2020

Internship Experience

**Data Mining Intern** 

Saint Gobain

 $Jun\ 2020-Aug\ 2020$ 

Shanghai, China

• Construct ETL process.

- Extract manufacturing data through mining and clawing methods from reports in Python. Complement data wrangling and transformation.
- Develop pipeline to integrate newly collected data with history data and store in Oracle automatically.

#### Data Analysis Intern

 ${\rm Dec}\ 2019-{\rm May}\ 2020$ 

Lufax Shanghai, China

- Develop function of abnormal detection on time series data to automatically produce detection report.
- Implement retention analysis function and funnel analysis function with Python.
- Develop function to extract data from database using SQL.
- Participate in designing website for data warehouse managing.

#### Competitions and Related Personal Projects

## Streaming Data Analysis Dashboard Development | Spark+Kafka+Airflow+AWS

Mar 2021 -

- Set up Kafka topic and feed raw twitter JSON data into Kafka cluster from Twitter API.
- Preprocess data from Kafka using Spark SQLtext. Store data with AWS S3.
- Apply sentiment analysis and topic analysis to streaming data with user defined function and LDA in Spark.
- Deploy above analysis tasks with Airflow.
- Develop dashboard showing EDA of hashtags with Python dash.

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

Dec 2020 – Jan 2021

- https://www.kaggle.com/xiaoyuliu123123/lightgbm-sakt
- Preprocess the historic 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 –

- $\bullet \ \ https://www.kaggle.com/xiaoyuliu123123/xgboost-mlp-for-beginners$
- Analyze real stock market data larger than 5GB with billions samples.
- Carry out exploratory analysis and preprocess numerical values with feature scaling.
- Tune hyperparameters of max-depth and learning-rate in XGBoost and train data with cross validation to avoid overfitting.
- Build Autoencoder and Multilayer Perceptron. Embed the prediction from XGBoost and MLP. Reach accuracy of 0.702.

## Natural Language Processing with Twitter Data | Python+R

Nov 2020 – Dec 2020

- https://github.com/XiaoyuLiu198/NLP
- Data set include 50000 twitter comments. Preprocess with tokenization and delete stopwords.
- Build MLP model with word2vec embedding layer, dense layer with activation function and dropout layer to classify the comment into positive or negative group.
- Develop analysis dashboard with Rshiny, including visualization with bar plot and topic analysis with LDA.
- Test the result using classification metrics. Accuracy of classification is 0.802

#### TECHNICAL SKILLS

Languages: Python, SQL, Scala, Java

Software and System: R, SAS, Tableau, Linux, Spark, AWS

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