ALAN LI

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EDUCATION

Cornell University

Ithaca, NY

B.S. Computer Science

Aug 2019 - May 2023

• GPA: 3.6/4.0

Coursework: Game Theory, Large Scale Machine Learning, Probability, Statistics, Data Science, Optimization, Evolutionary Algorithms and Games, Intro to Blockchain, Finance for Engineers.

Activities: Men's Varsity Swim Team, Big Red Leadership Institute, Poker Association of Cornell

Skills: Python, Java, R, SQL, MATLAB, OCaml, C, C++, AMPL, Git, Unix, Javascript, Typescript

EXPERIENCE

Datadog New York, NY

Incoming Software Engineer Intern

Jan 2023 - April 2023

• Incoming software engineer intern.

Cutler Group

San Francisco, CA

Quantitative Trading Intern

July 2022 - Aug 2022

- Analyzed extremely hard to borrow stocks to see if Merrill Lynch's borrow rate is predictive of the terminal stock price through time with pandas, NumPy, statsmodels, and MySQL.
- Increased profitability by developing insights into trade quality from markouts data.
- Attended classes consisting of options theory education and mock trading.

Financial Industry Regulatory Authority (FINRA)

Rockville, MD

Software Engineering Intern

May 2021 - Aug 2021

- Developed software for the Alfresco Content Services team, which helps store and manage over 30 billion financial documents for FINRA analysts to use while regulating the market.
- Rewrote automation tests with Typescript, Selenium, and Cucumber, allowing the team to migrate to an updated version of the Alfresco Application Development Framework.
- Expanded backend test coverage by over 10% by writing JUnit tests with Java and Mockito.

University of Maryland, College Park

College Park, MD

Research Intern

Jun 2018 - Jul 2018

- Developed and ran simulations that modeled interactions between proteins and membranes.
- Built membrane complex models by generating script inputs with CHARMM.

Montgomery County Public Schools

Gaithersburg, MD

Teaching Assistant

Jun 2017 - Aug 2017

• Assisted class of 20+ students by tutoring individuals, grading homework, and leading discussion.

PROJECTS

Battlecode | Java

• Placed 27th out of 550+ teams in MIT's 2020 Battlecode competition, which features a turn-based strategy game where virtual robots demonstrate both resource management and combat tactics.

March Madness Prediction Model | Python, pandas, NumPy, scikit-learn

- Developed a logistic regression model to predict match results in the March Madness tournament.
- Placed in the top 5% in the 2019 Men's NCAA Kaggle competition with 0.46 log loss.

AWARDS

Cornell Trading Competition, 1^{st} Place

2022

Dean's List

2019 - Present

Cornell University Athletics Letter Winner

2020