

KATHERINE XIAOYAN LIN

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EDUCATION

Massachusetts Institute of Technology

Candidate for M.Eng. Electrical Engineering and Computer Science

Cambridge, MA

Expected June 2011

B.S. Electrical Engineering and Computer Science · GPA 4.9/5.0

June 2010

B.S. Management Science with Concentration in Finance · GPA 5.0/5.0

June 2010

Relevant Coursework: Machine Learning; Design and Analysis of Algorithms; Computer Systems Engineering; Artificial Intelligence; Elements of Software Construction; Communication, Control and Signal Processing; Probabilistic Systems Analysis; Options and Futures; Investments; Finance Theory I and II; Statistics for Applications

Kearny High School

Valedictorian · Weighted GPA 5.39 / 4.0 · SAT 2400

Kearny, NJ

Sep. 2002 - June 2006

EXPERIENCE

Knight Capital Group

Quantitative Strategist, Electronic Trading Group

Jersey City, NJ

June 2010 – Aug 2010

- Built scaling model that adjusts for seasonal cycles that affected existing volume prediction models
- Designed and implemented graphical application that tracks and calculates trading statistics across different variables in both simulated and live trading
- Implemented scripts that automate daily verification of configuration parameters on European trading platforms; reduced detection and correction time from an average of four days to under five minutes

Allston Trading

Algorithmic Trading Intern

Chicago, IL

Jan. 2010

- Designed production filter tools in Python and Java that classified aberrant pricing moves; targeted research on US Futures Exchanges

Morgan Stanley

Global Capital Markets Analyst, Equity Products Group

New York, NY

June 2009 – Aug 2009

- Built financial models for valuation analysis of multiple equity structures and created convertible pitch presentation materials
- Worked with a managing director and analyst on successful \$100 million convertible notes offering and two mandated equity product offerings

Computation for Design and Optimization Group

Undergraduate Researcher

Cambridge, MA

Jan 2009 – Sept 2009

- Designed job scheduling algorithms in Java to manage patient flow and optimize use of hospital resources and staff in joint project between Sloan School of Management and Massachusetts General Hospital

Morgan Stanley

Technology Analyst

New York, NY

May 2008 – Aug 2008

- Designed and developed Auction Calendar application using Flex and Java. Integrated with Dealogic Event Manager
- Managed development of three other applications: Market Data Reader, News and Media Reader, and Document Manager; designed and documented functional specifications; led sales and technical discussions with ten third party vendors

SKILLS AND ACTIVITIES

Skills

Proficient in Java, Perl, LaTeX, Microsoft Excel, PowerPoint, and Word

Knowledgeable in Python, Unix, Matlab, R, Flex, Scheme, Bloomberg; Capital IQ; FactSet

Fluent in English, Mandarin, and Shanghainese; familiar in Spanish

Leadership

Eta Kappa Nu (HKN) Engineering Honor Society: *Vice President and Undergraduate Tutor*

MIT Alumni Association Student Ambassadors: *Vice President*

MIT Electrical Engineering and Computer Science Department: *Associate Advisor*

Awards

Siebel Scholar – Class of 2011; Tau Beta Pi Engineering Honor Society Member; Eta Kappa Nu (HKN) Honor Society Member; National Society of Collegiate Scholars Member; National Merit Scholar; USAA Dr. George A. Stevens Founder's Scholarship Winner (*four awards nationally*); Presidential Volunteer Service Award (*Gold Level*) Recipient