

Shan Lu

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OBJECTIVE To obtain a career that will allow myself to take full advantage of my passion and experience in computer science/data science.

EDUCATION Brown University September 2015 - May 2017
Master of Science(Sc.M) in Computer Science
Courses undertaken: Database Systems, Computer Networks

Renmin University of China September 2010 - June 2015
Bachelor of Science in Applied Mathematics
Bachelor of Management in Agricultural Economics

University of California, Davis January 2012 - December 2012
Exchange Student (cumulative GPA 3.97/4.0)

EXPERIENCE Citadel (Hong Kong) Securities, LLC June 2015 - August 2015
Intern Quantitative Researcher

- Parsed FAST(FIX Adapted for STreaming) protocol encoded streaming market data from Shanghai and Shenzhen stock exchanges.
- Implemented a Python/C++ extension that wrapped parsed market data into Python objects, supporting function callback mechanism.
- Optimization: applied Perfect Hashing on attribute names using gperf utility.

Multimedia Computing Lab, Renmin University of China August 2013 - May 2015
Undergraduate Research Assistant (Supervisor: Prof. Xirong Li)

- Extracted DSIFT descriptors from raw images by using Bag-of-Words and K-means clustering
- Reassembled SVM classifier with a Histogram Intersection Kernel(HikSVM) to improve the overall top-5 accuracy by 8%

LATEST PROJECT Kaggle Challenge: New York Times Blogs Popularity Prediction

- MOOC course project held by MIT and edX, final ranking 102nd/2923
- Applied ensemble learning to logistic regression and random forest model programmed in R, test set ROC metric: 0.90672

SKILLS *Working Languages:* English (full-proficiency) and Chinese (native)
Programming Languages: Python, C/C++, Java, R, MATLAB
Web Technologies: Flask, MySQL, Amazon Cloud Computing, Web Crawling(Scrapy)