

Shan Lu

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EDUCATION	Brown University	September 2015 - May 2017
	<i>Master of Science(Sc.M) in Computer Science</i>	
	Courses undertaken: Database Systems, Computer Networks	
	Renmin University of China	September 2010 - June 2015
	<i>Bachelor of Science in Applied Mathematics</i>	
	<i>Bachelor of Management in Agricultural Economics</i>	
	University of California, Davis	January 2012 - December 2012
	<i>Exchange Student (cumulative GPA 3.97/4.0)</i>	
EXPERIENCE	Citadel (Hong Kong) Securities, LLC	June 2015 - August 2015
	<i>Intern Quantitative Researcher</i>	
	<ul style="list-style-type: none">• 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
	<i>Undergraduate Research Assistant</i> (Supervisor: Prof. Xirong Li)	
	<ul style="list-style-type: none">• 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	
	<ul style="list-style-type: none">• 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	
MOOC CERTIFICATES	Analytics Edge(MIT), Bioinformatics Algorithms(UCSD), Coding the Matrix(Brown) Computational Investing(Georgia Tech), Computational Thinking and Data Science(MIT) Computing for Data Analysis(John Hopkins), Databases(Stanford) Engineering Software as a Service(UC Berkeley), Functional Programming in Scala(EPFL) Interactive Programming in Python(Rice), Machine Learning(Stanford) Mining Massive Datasets(Stanford), Statistical Learning(Stanford)	
SKILLS	<i>Working Languages:</i> English (full-proficiency) and Chinese (native)	
	<i>Programming Languages:</i> Python, C/C++, Java, R, MATLAB	