

Shan Lu

257 Thayer St, Apt 120C
Providence, Rhode Island 02906
(401) 339-7001
shan.lu@brown.edu
<http://baizhima.github.io>
GitHub ID: baizhima

EDUCATION Brown University September 2015 - May 2017(expected)
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 Snowcast: Internet Radio Station

- Network programming based on Berkeley Socket API to send data and messages between server and clients under TCP/UDP protocols.
- Multithreaded programming using POSIX on server-side to support unblocked user interactions.

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

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 *Working Languages:* English (full-proficiency) and Chinese (native)
Programming Languages: Python, C/C++, Java, R, MATLAB