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| **SHAN LU** |

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| 257 Thayer St, Apt 120C, Providence RI 02912 |

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| (401)339-7001·[shan\_lu@brown.edu](mailto:shan_lu@brown.edu) |

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| Homepage: [baizhima.github.io](http://baizhima.github.io)·GitHub Account: [baizhima](https://github.com/baizhima) |

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| **Education** |

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| **Brown University** |  | **Providence, Rhode Island** |
| Master of Science (Sc.M) in Computer Science | May 2017 (expected) | |
| Courses undertaken: Database System Management, Computer Networks | | |
| **Renmin University of China** |  | **Beijing, China** |

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| Bachelor of Science in Applied Mathematics | June 2015 |

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| Bachelor of Management in Agricultural Economics and Management | June 2014 |

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| **University of California, Davis** |  | **Davis, California** |

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| Exchange Student (cumulative GPA 3.97/4.0) |  | January 2012 - December 2012 |

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| **Experiences** |

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| **Citadel (Hong Kong) Securities, LLC** | | **Hong Kong** |
| *Intern quantitative researcher* | | June 2015 – August 2015 |
| **•** | Parsed FIX Adapted for STreaming (FAST) encoded market data stream from Shanghai and Shenzhen Stock Exchanges | |
| **•** | Implemented a Python/C++ extension that wraps data stream into Python objects by message types (StockStatus, | |
|  | Snapshot, Index, Trade, Order), supporting cross-language function callbacks | |
| **•** | Applied perfect hashing on attribute names to achieve O(1) time field accessing without explicit declarations | |
| **Multimedia Computing Laboratory, School of Information, Renmin University of China** | | **Beijing, China** |

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| *Undergraduate research assistant (Advisor: Prof. Xirong Li)* | September 2013 – March 2015 |

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| **•** | Extracted the 2048-dimensional DSIFT descriptors from raw images by using Bag-of-Words and Clustering |
| **•** | Reassembled the SVM classifier with a Histogram Intersection Kernel to improve the overall top-5 accuracy by 8% |
| **•** | Multimedia information retrieval research in annotating public source pictures from Flickr by their tag features |

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| **Recent Projects** | | |
| **Snowcast (Internet Radio Station)** | | September 2015 |
| **•** Network programming based on Berkeley Socket API, sending messages between server and clients under TCP/UDP | | |
| **•** Multithreaded programming using POSIX threads on server-side to support non-blocking I/O intercommunication | | |
| **•** Finely tuned streaming rate with respect to each thread in order to play songs smoothly | | |
| **New York Times Blogs Popularity Prediction** | March 2015 | |
| **•** MOOC course project originated from MIT Analytics Edge, competition held on Kaggle, final ranking 102nd/2923 | | |
| **•** Built an ensemble learning model on logistic regression and random forest in R, test set ROC metric: 0.90672 | | |

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| **MOOC Certificates** |
| **•** Statements of Accomplishment **with Distinction**: Coding the Matrix (Brown, 97.5%), Bioinformatics Algorithms I (UC San Diego, 97.2%), Computational Investing (Georgia Tech, 100%), Computing for Data Analysis (John Hopkins, 99%), Interactive Programming in Python (Rice, 90.9%), Introduction to Computational Thinking and Data Science (MIT, 93%), Introduction to Databases (Stanford, 90%), Machine Learning (Stanford, 95.6%), Web Application Architectures (University of Mexico, 90.9%) |
| **•** Statements of Accomplishment: Engineering as a Service (UC Berkeley), Statistical Learning (Stanford), Functional Programming in Scala (EPFL) |

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| **Skills** |

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| **•** Languages: Full professional proficiency in English, fluency in Chinese (Mandarin) |

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| **•** Programming Skills: C/C++, Python, Java, MATLAB, R |