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# - Tianyi "Tai" Cai, PhD -

Canadian Citizen with H-1B

Updated 10/2019 **Q** 

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#### SUMMARY

**Profile** · Experienced Data Scientist and Statistician working at the intersection of applied statistics, machine learning, research science, software engineering, and product management

**Areas of Expertise** · Data-driven software products and features put in production through cross-functional collaboration

· Applied machine learning (data preparation, classification, regression, clustering, visualizations)

· Bayesian statistics (causal inference, hierarchical models, model selection, nonparametric methods)

· Classical statistics (experimentation, statistical learning, mixed models, time series)

**Current interests** · Statistical properties of machine learning methods, causal inference, ProjectEuler+ Frequently used · Python, R, SQL, Spark, Jupyter Notebook, Amazon S3, Amazon EC2, Vim, LTFX

· Tensorflow, Keras, Java, C++, HTML, CSS, Javascript Used as necessary

# EXPERIENCE

#### Senior Data Scientist, BitSight

Boston MA 10/2017-Present

- · Oversee all data science projects for third-party cybersecurity risk management through designing metrics, researching methods, building prototypes, writing and reviewing production code, and communicating results to stakeholders
- Shipped multiple new software products and features (including 1 patent pending), working as the sole data scientist in collaboration with engineering, product, customer success, marketing, and sales teams
- · Designed observational studies to evaluate the association and causality of relationships pertaining to efficacy of products, impact of extraneous events, and influence of internal interventions
- · Supervised Master's-level intern working on 1. validation of external financial data and 2. sales and marketing analytics
- · Led reading groups covering advanced topics in forecasting methods, prediction intervals, and model evaluation metrics
- · Promoted from Data Scientist on 02/2019 for exceeding expectations across all major projects

# Technical Advisor, Alumni Mentor, Data Science Fellow, Insight Data Science

Boston MA 05/2017-09/2019

- · (As Technical Advisor) Mentored data science projects for 4 PhD graduates and postdoctoral fellows by providing weekly 1-on-1 feedback on project ideation/viability, data considerations, modeling techniques, and communication skills
- · (As Alumni Mentor) Conducted mock interviews covering computer science, machine learning, statistics, and case studies
- · (As Data Science Fellow) Consolidated and cleaned multiple data sources to tally millions of labeled data points to predict and visualize real-time supply and demand for Hubway bikes at 200 bike-sharing stations

#### PhD Student, Research Assistant, Harvard University

Cambridge MA 08/2012-09/2017

- · Conducted original statistical research on applied problems in genetics, health care policy, and end-of-life care
- · Developed novel R code for handling datasets with complexities such as sampling bias, misclassified outcomes, correlated outcomes, hierarchical structures, and confounding
- · Taught graduate-level classes with topics ranging from introductory statistics to seminar topics in Bayesian nonparametrics, decision theory, and sequential methods
- · Selected to tutor fellow PhD students for the biostatistics written qualifying exam

# Full-time Co-op Work Semesters, University of Waterloo

Waterloo ON 05/2008-12/2011

- · Completed six semesters (two years) of full-time work at Munich Re, Manulife, Hewitt Associates, and Logitech
- · Applied statistical and actuarial methods to problems in biometric research, enterprise risk management, segregated fund valuation, group benefits pricing, pension administration, and database analysis

# **EDUCATION**

PhD, Biostatistics, Harvard University	Cambridge MA	2017
· Thesis: Statistical Methods for the Analysis of Observational Data with Mu	ltiple Correlated Outcomes	
Bachelor of Mathematics, University of Waterloo	Waterloo ON	2012
<ul><li>Honours Actuarial Science/Finance Option, Honours Statistics</li><li>Graduated With Distinction - Dean's Honours List</li></ul>		
Deep Learning Specialization, deeplearning.ai	Coursera	2018
Associate of the Society of Actuaries, Society of Actuaries	Schaumburg IL	2012