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- Tai Cai, PhD -

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Canadian Citizen | US Permanent Resident

SUMMARY

Profile · Quantitative scientist working at the intersection of applied statistics, machine learning, research

science, software engineering, and product management

· Cross-functional collaboration to productionize/engineer data-driven products and features **Areas of Expertise**

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

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

· Deep learning (artificial/recurrent/convolutional neural networks)

Frequently Used · Python, Tensorflow, Keras, LightGBM, R, SQL, Spark, jupyter, Vim, LTFX

Sometimes Used · Java, C++, HTML, CSS, Javascript

EXPERIENCE

Senior Research Data Scientist, Infrastructure Quantitative Engineering Facebook, New York, NY 02/2021-Present

· Onboarding for the artificial intelligence infrastructure team

Data Scientist II, Global Intelligence

Uber, San Francisco, CA 01/2020-02/2021

- · Estimated point and interval values of competitive intelligence metrics used in executive decision-making
- · Engineered an ensemble of predictive models using internal and third-party data to identify rare user groups for multimillion dollar experiments; improved legacy model performance by a factor of 2
- · Analyzed the aforementioned experiments to identify statistically significant metrics, and dissected the limitations of the existing experimental design to improve future allocation of resources
- Identified and corrected multiple errors and inefficiencies found in the team repository, ranging from production code to deliverables used by stakeholders

Senior Data Scientist, Data and Research

BitSight, Boston, MA 10/2017-01/2020

- · Led all data science projects for third-party cybersecurity risk management, including:
- · Tier Recommender: BitSight's first machine learning based product that leverages unique network data
- · Enterprise Analytics: a product that computes and evaluates hypothetical risk scenarios for corporations
- · Fourth-Party Risk Management: a tool that provides visibility into business ecosystems
- · 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/marketing analytics
- · Organized reading groups covering advanced topics in forecasting, prediction intervals, and model evaluation

Technical Advisor, Data Science Fellow

Insight Data Science, Boston, MA 05/2017-09/2019

- · As Technical Advisor: mentored data science projects for PhD graduates and postdoctoral fellows by providing weekly 1-on-1 feedback on project ideation/viability, data considerations, modeling techniques, and communication skills
- · 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 at 200 bike-sharing stations

EDUCATION

PhD, Biostatistics

Harvard University, Cambridge, MA 08/2012-09/2017

- · Conducted and published statistical research on applied problems in genetics, health care policy, and end-of-life care
- · Developed novel methods and R code for handling sampling bias, misclassified outcomes, correlated outcomes, intractable cross-validation, hierarchical structures, and confounding
- · Taught graduate-level classes in introductory statistics/epidemiology, statistical methods, and Bayesian statistics

BMath, Statistics and Actuarial Science

University of Waterloo, Waterloo, ON, Canada 09/2007-06/2012

- · René Descartes National Scholar
- · Graduated with Distinction Dean's Honours List (Highest Honors)
- · Completed six work semesters at Logitech, Hewitt Associates (now Blackstone), Manulife Financial, and Munich Re