Zhehan Shi

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EDUCATION

NEW YORK UNIVERSITY
Center for Data Science   GPA: 4.00/4.00
M.S. in Data Science (Expected May 2023)

- *Coursework*: Optimization and computational linear algebra, machine learning

NEW YORK UNIVERSITY
Courant Institute of Mathematical Sciences   GPA: 3.64/4.00
B.A. in Mathematics, B.A. in Computer Science, Minor in Business Studies (May 2021)

- 2017-2018 Dean's List Honors in Liberal Studies (10%)
- *Coursework*: Multivariable calculus, linear algebra, partial differential equations, data structure and algorithm, probability and statistics, regression analysis, object-oriented programming, managerial accounting, foundations of finance, natural language processing, number theory, operating system, parallel computing, applied internet technology

EXPERIENCE

NYU Mathematics Finance Group

Quantitative Trading Team Leader (June 2020 – Septermer 2020)   New York, NY

- Develop trading strategies including statistical arbitrage and pair trade using python to identify potential trade opportunities.
- Lead the quantitative analysis meeting to enhance communication between students with related work experience.

PROJECTS

NEW YORK UNIVERSITY   New York, NY

Big Data Analytics (Hive, Apache Spark)   [Medium](#)

- Performed an analysis of Boston restaurants' cleanliness data using designed metrics from the data provided by Yelp and Boston government. Manipulated data using Hive, and performed regression analyses were done using Spark.

Natural Language Processing (Python)   [GitHub](#)

- Built a python program to tag part-of-speech using Hidden Markov Model by learning from Wall Street Journal Corpora and achieved more than 95% accuracy, very close to the accuracy of human taggers

Information Retrieval (Python)   [GitHub](#)

- Created a system for an Ad Hoc Information Retrieval task using TF-IDF weights and cosine similarity scores.

Course Registration System (Java)   [GitHub](#)

- Designed system for administrator to manage and students to select courses with OOP paradigm
- Implemented serialization/deserialization mechanism to ensure consistent state of system.

SKILLS

- ***Programming Languages***: Java, Python, SQL, NoSQL, C/C++, Ruby, Git, JavaScript
- ***Library:*** OpenMP, CUDA, MPI, Hadoop, Apache Spark
- ***Operating systems***: Mac OS, Windows, Linux
- ***Languages***: English (Fluent), Mandarin (Native), Cantonese (Basic)
- ***Certificates:*** Level 3 LAMDA certificate in Speech and Drama Performance (Distinction) Acting Grade 6 Duo Performance (Distinction)
- ***Others***: Microsoft Office, Google Docs, Jupyter Notebook, Visual Studio, Latex, Bloomberg Terminal
- ***Extracurricular***: NYU mathematics society, NYU Math Finance Group Team Leader