

Elva Wang

MLND Code Reviewer @Udacity | Machine Learning Engineering



Contact

Email: elvawyf@163.com

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♥ LinkedIn

GitHub

Website

Programming

♥ Python, C++

SQL, R, Matlab,

Bash/ssh, LaTeX

Languages

English - Fluency

Chinese - Native

Courses

in Progress ♥ CS231N

Deep Learning

Completed from
Stanford University ♥

CS106B

STATS237

STATS240

STATS242

STATS243

Statistics

PCA, Factors Analysis,
ANOVA, LDA and QDA,

Dynamic Empirical

Bayes via GLMM,

Bootstrapping and

Shrinkage Structured

Variance

Education

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| 2016–2016 | Nanodegree , Machine Learning
Self-Driving Car Applicant, the application is pending. | Udacity |
| 2014–2016 | Graduate Certificate , Quantitative Methods in Finance
GPA 4.0, Graduate Program in Department of Statistics | Stanford University |
| 2014–2016 | B.S. , Computer Science
in Progress | Peking University |
| 2012–2014 | M.S. , Finance
GPA 3.87, Outstanding Graduate Honor | University of International Business and Economics |
| 2012–2014 | Exchange , Haas Business School
Championship of Global Business Simulation Competition | University of California, Berkeley |
| 2007–2011 | B.A. , Advertising
GPA 3.40, Outstanding Graduate Honor | Peking University |

Experience

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| 2016–2016 | Udacity
<i>Code Reviewer</i>
• Guide Udacity students through their projects of MLND and DAND.
• Training of Deep Learning and CS231n in progress. | remote |
| 2015–2016 | Huidi Investment
<i>Assistant President</i>
• Market making strategy research and implements via R and Python. | Beijing, China |
| 2015–2015 | Morgan Stanley
<i>High-Frequency Trading Trainee</i>
• Market microstructure, algorithmic trading, and order book dynamics. | Beijing, China |
| 2011–2015 | Guodu Futures
<i>Quantitative Analyst and Marketing Manager</i>
• Conduct quantitative reports of indices futures, and research on options.
• Research on statistical arbitrage trading models by Bloomberg API. | Beijing, China |
| 2010–2011 | World-Union Properties Consultancy
<i>Assistant Brand Manager</i>
• Expand brand influence of project - 20 million CNY/house, top 5 luxury properties in Beijing - by integrated marketing with top-tier luxury brands. | Beijing, China |
| 2007–2010 | Sino-Ocean Land
<i>Senior Sales Consultant</i>
• Outstanding performances 240 million CNY as champion sales, reserves over 4000 customers. | Beijing, China |

Publications & Projects

Publication Feb 2015 Empirical Research on the CSI300 Futures GARCH-VaR Risk Management

Project at Stanford Algorithmic Trading and High-Frequency Trading in Dynamic Limit Order

Project at Stanford Modeling Credit Risk for SMEs based on the US market dataset