

Elva Wang

MLND Code Reviewer @Udacity | Machine Learning Engineering



Contact

Email: elvawyf@163.com

♥ 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

2016–2016	Nanodegree , Machine Learning & Data Analyst Self-Driving Car Applicant	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

2016–2016	Udacity <i>Code Reviewer</i>	remote
	<ul style="list-style-type: none">Guide Udacity students through their projects of MLND and DAND.Training of Deep Learning and CS231n in progress.	
2015–2016	Huidi Investment <i>Assistant President</i>	Beijing, China
	<ul style="list-style-type: none">Market making strategy research and implements via R and Python.	
2015–2015	Morgan Stanley <i>High-Frequency Trading Trainee</i>	Beijing, China
	<ul style="list-style-type: none">Market microstructure, algorithmic trading, and order book dynamics.	
2011–2015	Guodu Futures <i>Quantitative Analyst and Marketing Manager</i>	Beijing, China
	<ul style="list-style-type: none">Conduct quantitative reports of indices futures, and research on options.Research on statistical arbitrage trading models by Bloomberg API.	
2010–2011	World-Union Properties Consultancy <i>Assistant Brand Manager</i>	Beijing, China
	<ul style="list-style-type: none">Expand brand influence of project - 20 million CNY/house, top 5 luxury properties in Beijing - by integrated marketing with top-tier luxury brands.	
2007–2010	Sino-Ocean Land <i>Senior Sales Consultant</i>	Beijing, China
	<ul style="list-style-type: none">Outstanding performances 240 million CNY as champion sales, reserves over 4000 customers.	

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