

Eric Lei

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Experience

- 2019–present **Vice-President, Portfolio Management**, *WorldQuant*, New York.
Manager of systematic portfolio
- 2018 **Quantitative Research Intern**, *Two Sigma*, New York.
Deep learning alpha research
- 2017 **Software Engineering Intern**, *Google*, Mountain View.
Large-scale machine learning and natural language processing
- 2014 **Research Intern**, *Allen Institute for Artificial Intelligence*, Seattle.
Robust natural language processing
- 2012–2013 **Research Intern**, *Microsoft Capital Markets*, Redmond.
Statistical modeling of macroeconomics
- 2012 **Software Engineering Intern**, *Qualcomm*, San Diego.
Design and coding of internal applications

Education

- 2014–2019 **PhD**, *Carnegie Mellon University*, Machine Learning Department, Pittsburgh.
Applied statistical machine learning. Advisor: Artur Dubrawski.
- 2010–2014 **BS/BA**, *University of Washington*, Seattle.
Majored in computer science, mathematics, and economics. Published in theoretical computer science. Started at age 16.

Selected Publications

- Lei, Eric, et al. (2018). Learning mixtures of multi-output regression models by correlation clustering for multi-view data. *arXiv preprint*.
- Lei, Eric, et al. (2017). Bleeding Detection by Multi-View Correlation Clustering of Central Venous Pressure. *NIPS Machine Learning for Health*, California, USA.
- Lei, Eric, et al. (2017). Robust detection of radiation threat by simultaneous estimation of source intensity and background. *IEEE Nuclear Science Symposium*, Georgia, USA.
- Lei, Eric, et al. (2016). Robust detection of radiation threat using uncertain censored energy windows. *IEEE Nuclear Science Symposium*, Strasbourg, France.
- Lei, Eric, et al. (2015). On a competitive secretary problem. *AAAI* (pp. 944-950).

Skills

Programming Python, Java, C++, MATLAB, Linux

Awards

- 2014 **Outstanding Senior in Computer Science & Engineering**, *University of Washington*.
Top undergraduate award in the Department of Computer Science & Engineering.
- 2014 **Outstanding Scholar in Economics**, *University of Washington*.
Top undergraduate award in the Department of Economics.
- 2012 **Junior Medalist**, *University of Washington*.
Award for first place in year in academic performance.
- 2011 **Freshman Medalist**, *University of Washington*.
Award for first place in year of academic performance.

Teaching

Carnegie Mellon University

- Statistical Machine Learning, teaching assistant (*Spring 2017*).
- Probability and Computing, teaching assistant (*Fall 2016*).

University of Washington

- Introduction to Machine Learning (graduate), teaching assistant (*Fall 2013*).