

Lin Gao

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Highlights

- Data scientist with 3+ years of experience in Python and various machine learning packages such as Scikit-learn, Keras, Tensorflow etc.
- Experienced algorithm researcher specialized in converting cutting-edge algorithms into code.
- Experienced investment professional specialized in statistical arbitrage and multi-strategy portfolio optimization.
- Expert in Python and Matlab, proficient in C++ and R, working knowledge of SQL and Hadoop family tools, practical experience with cloud computing systems including Google Cloud Computing and AWS.

Experience

06/2018 - now	Machine Learning Specialist, Shell. Developing reinforcement learning algorithms suggesting wellbore stratigraphic position based on field and simulation data.
07/2017 - 09/2017	Data Scientist (internship), Apple Inc. Designed a new feature engineering tool in Python to handle categorical features with large cardinality at Apple's anti-fraud group. Tested in different lines of business including AppleCare, Apple Online Store, etc.
09/2016 - 06/2017	Quantitative Analyst, Bluewater Technologies Inc. Improved and developed new statistical arbitrage trading strategies. Focused on volatility strategies with high capacity.

Education

2011 - 2018	PhD in Aerospace Engineering, University of Toronto, Canada. Research topic: high performance algorithms for large scale stochastic linear and nonlinear PDEs/ODEs, with applications in aerospace engineering.
2008 - 2010	M.Sc in Aeronautics and Space Engineering, Cranfield University, UK. Courses: Sensors and Data Fusion, Image Processing and Remote Sensing, Advanced Databases, Internet Technologies, etc.
2004 - 2008	B.Sc in Theoretical Physics, Nanjing University, China.

Awards

2015-2016	Kenneth M. Molson Fellowship.
2008-2010	Erasmus Mundus Scholarship.