Lin Gao

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Highlights

- Data scientist with 2+ years of experience in data mining using various machine learning packages such as Scikit-learn, H2o, etc.

- Experienced algorithm researcher specialized in converting cutting-edge algorithms into code.

- Experience with structured and unstructured large (10+ million records) datasets.

- Expert in Matlab, proficient in C++/Python/R, working knowledge of SQL/Hadoop family tools and familiar with best practice in high-performance parallel computing.

Experience

07/2017-09/2017	Data Scientist (internship), Apple Inc. Designed data mining algorithms and implemented in Python as a general purpose tool for different lines of business.
09/2016-06/2017	Quantitative Analyst, Bluewater Technologies Inc. Investigated financial derivatives with a data science approach and developed high Sharpe ratio trading strategies. Derived new restricted linear estimator, prototyped in Matlab and tested in C++ with real datasets.
11/2016-01/2017	Full-stack Developer, an anonymous proprietary trading firm in Toronto. Built a customized, fully-automatic trading system. The project involves: convert trader's instinct to a set of rules, configure Matlab Trading Toolbox with broker's API, design a basic GUI, test in paper trading and discuss error handling rules with the trader, etc. Delivered project successfully with tight deadline.

Education

2011 - now	PhD candidate 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.