

Lin Gao

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Highlights

- Data scientist with 4 years of experience in Python and various machine learning packages such as Scikit-learn, Keras, H2O etc.
- Balanced in leadership and hands-on technical skills developed from working experience in big and small teams.
- Experienced investment professional specialized in statistical arbitrage and multi-strategy portfolio optimization.
- Expert in Python and Matlab, proficient in SQL, R, and C++, working knowledge of Hadoop and Spark family tools, practical experience with cloud computing systems including Google Cloud Computing and AWS.

Experience

10/2018 - now	Data Scientist , Manulife Financial/John Hancock. Applying graph database (Neo4j) to various anti-fraud projects.
06/2018 - 10/2018	Machine Learning Specialist , Royal Dutch Shell. Developed 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.
11/2016 - 01/2017	Full-stack Developer , Vulcan Investment Inc. Converted a set of legendary trading strategies to systematic trading signals. Built a systematic trading platform from scratch with Matlab Trading Toolbox and Interactive Brokers API. Tested for best parameter settings. Maintained system for paper and cash trading.

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.