Lin Gao

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Education

2011 - now (Expected 2017)	**PhD candidate in Aerospace Engineering, University of Toronto, Canada.** Research topic: high performance numerical schemes for large scale stochastic linear and non-linear PDEs/ODEs, with applications in aerospace engineering.
2008-2010	M.Sc in Aeronautics and Space Engineering, Cranfield University, UK.
2004-2008	B.Sc in Theoretical Physics, Nanjing University, China.

Awards

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

Highlights

- Data scientist working on projects impacting hundreds of millions of Apple customers.

- Seasoned programmer with 6+ years of experience in Matlab and C++, advanced R/Python skills and working knowledge of SQL and Hadoop family tools. Familiar with best practice in high performance computing.

Experience

07/2017-now	Data Scientist (internship), Apple Inc. Adapt open-source machine learning packages for various projects in Apple including pattern recognition, natural language processing (NLP), classification, etc.
09/2016-06/2017	Quantitative Analyst, Bluewater Technologies Inc. Incorporate new optimization methodologies into Bluewater's main trading algorithm in futures with optimized C++ implementation. Investigate historical data of VIX and index options with a data science approach and developed prototype of volatility trading strategies.
11/2016-01/2017	Trading Algorithm Developer (contractor), a proprietary trading firm based in Toronto. 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.

Certificates

2017	*Teradata SQL for Business Users*, Teradata Education Network. Five-day lecture and lab on the Teradata architecture as well as the features and benefits. Covers data distribution, access, storage, and Teradata terminology and include a thorough study of Teradata Structured Query Language (SQL). Practical experience with retrieving and manipulating data using both ANSI standard conventions and Teradata extensions to the language.
2017	*Data Science*, SciNet High Performance Computing Consortium, University of Toronto. 36 credit-hours wroth of coursework in data science. Topics of these courses include Hadoop workshop, scalable data analysis with R/Python, database basics, visualization, machine learning and I/O.
2013	*Scientific Computing*, SciNet High Performance Computing Consortium, University of Toronto. 36 credit-hours worth of coursework in scientific software development, numerical tools for physical scientists, parallel I/O, Linux shell, openMP, MPI, best practices, debugging, visualization.