John Cai

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EDUCATION

• Princeton University

Princeton, New Jersey, USA

Master in Finance, Financial Mathematics; GPA: 4.00/4.00

Aug 2019 - Jun 2020

• Relevant Courses: Machine Learning and Pattern Recognition, Natural Language Processing, Deep Learning Networks (PhD), Advanced Computer Vision (PhD), Reinforcement Learning (PhD), Statistical Analysis of Financial Data, Computational Finance in C++, Stochastic Calculus, Financial Econometrics

• University of Cambridge

Cambridge, UK

Bachelor of Arts, Economics; Triple First Class Honours

Oct 2016 - Jun 2019

- o Relevant Courses: Econometrics, Mathematics, Statistics, Functional Programming (PKU Exchange)
- o **Dissertation**: Predicting Recessions using Uncertainty-Aware Natural Language Processing and Factor Models

WORK EXPERIENCE

• Snap Inc.

Santa Monica, CA

Applied Research Scientist, Engineering

Nov 2021 - Present

- Built a causal inference dashboard based on causal graph learning from the results of past A/B tests
- \circ Developed a framework to integrate new randomization IDs and reduce false positive rates by 5%

• Singapore Armed Forces

Singapore

Corporal, Military Police

Aug 2020 - Oct 2021

o Completed mandatory military service. Created Power BI dashboards to monitor and analyze safety trends.

• Government Technology Agency

Singapore

Machine Learning Intern, Artificial Intelligence Platforms

May 2020 - Jul 2020

- \circ Engineered new data fields and performed analysis in PySpark and SQL to forecast the COVID labour market.
- Deployed a machine learning recommender system that would improve click through rate by around 3%.

• Smart Nation and Digital Government Office

Singapore

Digital Strategy Intern

Jun 2018 - Aug 2018

- Devised a framework to rank all governments apps. Presented a proposal that will make \$100m of cost savings.
- Analyzed financial transaction data to identify policies that can reduce cost and improve e-payment adoption.

• University of Cambridge

Cambridge, UK

Econometric Research Assistant

Dec 2017 - Jan 2018

o Performed econometric research for Prof Toke Aidt on the Fiscal Implications of Voting Patterns in the UK.

RESEARCH PUBLICATIONS AND PROJECTS

- Domain Agnostic Meta Score-based Learning (CVPR 2021 L2ID): Introduced a novel transfer-learning algorithm using a score-based metric space that beats state-of-the-art methods on medical and satellite images.
- Cross-Domain Few-Shot Learning (CVPR 2020 VL3): 2nd in the CDFSL Challenge against established AI teams. Developed a meta learning algorithm that generalized well on diverse image domains. Oral Presentation at CVPR VL3
- NLP Event-Driven Stock Price Prediction: Utilized OpenIE to parse relation tuples followed by a deep CNN to extract short-term and long-term features from news articles, which are then used to predict stock price movements.

SKILLS AND INTERESTS

- Programming: Python, R, C++, SQL, Javascript/ Node.js, Haskell, MATLAB, Stata, HTML/CSS, Bash
- Tools: PyTorch, TensorFlow, Keras, FastAI, PySpark, OpenCV, NLTK, Transformers, Heroku, Docker, Kubernetes, sklearn, NumPy, FastAPI, Shiny, seaborn, ggplot2, Flask, React, Gatsby, PostgreSQL, MongoDB, VSCode, Jupyter, Git
- Cloud Computing: AWS (EC2, S3, Lambda, DynamoDB), GCP (BigQuery, Dataproc, Kubernetes, Compute Engine)
- Academic Interests: Graph Neural Networks, Computer Vision, Applied Statistics, Causal Inference, MLOps
- Other Interests: Hiking, Skiing, Boxing (Trained with University team), Improvised Theatre