Jeffrey Liu

(647) 898-5338 • <u>iy39liu@uwaterloo.ca</u> • <u>http://jeffr.ee/</u>

I like thinking critically to find intelligent solutions to big problems. Hard worker. Broad interests. Love to Learn.

EDUCATION

University of Waterloo

Sep. 2018 - Apr. 2023 (Expected)

- B. Math., Triple Major in Computer Science, Combinatorics & Optimization, Pure Math.
- + 93.6% Cumulative GPA (95.2% Math GPA, all terms Dean's Honour List)

WORK EXPERIENCE

Citadel Securities

Chicago, IL

Quantitative Researcher Intern (Low Latency Trading)

June - Aug. 2022

+ (Incoming) Building statistical/machine learning models to create fast trading algorithms

Software Engineer Intern (Low Latency Trading) • C++, SystemVerilog (FPGAs)

June - Aug. 2021

+ (NDA) Used modern C++ together with specialized hardware in high frequency trading systems at the limits of computation speed

Uber Eats Remote

Software Engineer Intern (Shopping Mechanics) • Go

Jan. - Apr. 2021

- + Worked on order and checkout back-end; improved user experience and error propagation
- + Added back-end features, end-to-end black-box integration tests for the new Uber Eats checkout flow

Uber ATG Remote

Researcher Intern • Python (PyTorch, Horovod)

May - Dec. 2020

- + (NDA) Owned and led a research project in deep learning + computer vision for self-driving cars
- + Utilized and advanced state-of-the-art in graph neural networks, graph generation, neural architecture search
- + Supervisor: Prof. Renjie Liao. Advisor: Prof. Raquel Urtasun

Wish San Francisco, CA

Software Engineer Intern (Payments) • Python, ReactJS, MongoDB, Kubernetes

May - Aug. 2019

- + Created and owned a dashboard full-stack to monitor and correct issues in merchant payments
- + Contributed to admin tools, fraud detection, payment holds, data logging and pipelining

PROJECTS

3D Physics Simulator • C++ (OpenGL, Eigen)

- + Implemented a constraint-based rigid body simulator, with joints, springs, and friction simulation
- + Wrote GPU code/shaders in GLSL, calculated Blinn-Phong lighting, shadows, bloom, and more

Euclidean Geometry Automated Theorem Prover • C++, Python

- + Created an AI engine which, given an Olympiad-level geometry problem, automatically finds a solution and outputs a human-readable proof
- + Designed and implemented a first order predicate logic engine and a rule-based template matching solver

AWARDS

- + Canadian Computing Olympiad 1x Silver, 1x Bronze (top 15 in Canada)
- + Canadian Math Olympiad 2x Qualifier (placed top 20 in Canada both times)
- + United States of America Math Olympiad Qualifier

INTERESTS

- + Professional: applying math to programming, high-performance and data-driven computing
- + **Hobbies**: swimming, <u>watercolour painting</u>, weightlifting (not that good though)