

Kai Yuanqing Xiao

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EDUCATION

Massachusetts Institute of Technology

Candidate for B.S. Degree in Computer Science and Mathematics; GPA: 5.0/5.0

Coursework: Advanced Algorithms, Probability Theory, Algorithms for Inference, Computer Vision, TA for Algorithms II

Cambridge, MA
2013-2017

Oxford University

Visiting Student in Mathematics at St. Peter's College

Coursework: Machine Learning, Networks

Oxford, UK
Jan.-June 2016

Bellarmine College Preparatory

GPA: 4.0/4.0; SAT: 2400

San Jose, CA
2009-2013

WORK EXPERIENCE

Citadel

Summer Quantitative Research Analyst

- Used text mining and sentiment analysis on a unique dataset to construct alpha signal
- Improved the data processing pipeline and evaluated changes using characteristic portfolios and simulations

Chicago, IL
Summer 2016

D.E. Shaw & Co.

Quantitative Analyst / Software Development Intern

- Created mathematical models for the behavior of specific types of trades based on market conditions
- Used vectorized operations in NumPy to analyze large amounts of historical data

New York City, NY
Summer 2015

A9 (Product Search Team)

Software Development Engineer Intern

- Worked with Apache Hadoop and Apache Pig to perform map-reduce tasks
- Generated and logged statistical metrics related to Amazon's product search rankings
- Mined Twitter data for trending music and showed related items available on Amazon (side project)

Palo Alto, CA
Summer 2014

Jane Street Capital

Assistant Trader

- Modeled stock market behavior through analysis of historical and recent financial data

New York City, NY
January 2014

Stanford University Chemistry Department; Bianxiao Cui, Ph.D.

Data Analysis Intern

- Processed images of protein movement across axons; traced curves in images using MATLAB program
- Improved functionality of MATLAB curve-tracing program after learning the language from scratch

Stanford, CA
July-Aug. 2012

LEADERSHIP EXPERIENCE

MIT TechX

Director of Corporate Relations

- Leader of student group that communicated with companies to sponsor and exhibit their technologies at MIT's annual xFair
- Worked with other executive board members to run events that expose MIT students to cool technology

2014-2015

PROJECTS & RESEARCH

Cookie Clicker; Erik Demaine, Ph.D.

- Analyzing optimal strategies for incremental games like Cookie Clicker
- Working on NP-Completeness result and approximation algorithms

Present

Secure Messaging App

- Created an iOS app for secure messaging that uses one-time-pad encryption and randomly generated bits

May 2015

Paper on Online Algorithms

- Wrote an original paper discussing online algorithms applied to HitGrab's game Mousehunt

December 2014

Multi-player Pinball Game

- Used Java to create a multi-player pinball game with multiple clients and a server

May 2014

AWARDS

Math and Science Olympiads

- Qualified 4 times for USA Math Olympiad; Ranked top 24 in the nation out of over 100,000 in 2012
- Attended Math Olympiad Summer Program 2 times; top 50 students on the USA Math Olympiad are invited

2009-2013

SKILLS & INTERESTS

- Computer Programming: Python, Java, C, R
- Interests: Dance, Ultimate Frisbee, Pi Lambda Phi Fraternity, Basketball, Alpine Skiing, Speech and Debate