Li Pei

Email : lipei.work@gmail.com

http://www.linkedin.com/in/lip17

Mobile : +1-412-419-4227

EDUCATION

Carnegie Mellon University — Pittsburgh, PA
Master of Electrical And Computer Engineering, GPA: 3.92/4.00 — *May 2016*

Harbin Institute of Technology — Harbin, China
Bachelor of Science, Communication Engineering, GPA: 87.78/100 — *June 2014*

SKILLS

- **Programming Language**: Mainly use Scala and Java, hands on coding in Bash, project experience in Go and C.
- **Real-time Bidding System**: Experienced in DSP build, tuning, maintenance and trouble-shooting. Familiar with Open RTB protocol and integration workflow. Knowledged about ID-Sync, audience targeting.
- **Microservice Building**: Working in building microservice with Finagle, Zookeeper, Docker, Mesos, Nginx
- **Big Data ETL**: Real life work on building data stream with Kafka. Experienced in implementing ETL pipeline with Scalding, Spark, Oozie, Sqoop. Familiar with big data storage like Hive/Impala, HDFS.
- **API Implementation**: Design and implement API using Scala in Play Framework and Typed.js in Node.js. Relational database design in MySQL, Vertica and PostgreSQL.

EXPERIENCE

Tapad Inc. — New York, NY
Software Engineer — *July 2016 - Present*

- **Tensorflow**: TensorFlow is an open source software library for numerical computation using data flow graphs; primarily used for training deep learning models.
- **Apache Beam**: Apache Beam is a unified model for defining both batch and streaming data-parallel processing pipelines, as well as a set of language-specific SDKs for constructing pipelines and runners.

EEme, LLC — Pittsburgh, PA
Software Engineer, Part-time Intern — *Mar. 2016*

- **Notifications**: Service for sending email, push and in-app notifications. Involved in features such as delivery time optimization, tracking, queuing and A/B testing. Built an internal app to run batch campaigns for marketing etc.

Lucena Research — Atlanta, GA
Data Scientist — *Summer 2012 and 2013*

- **Portfolio Management**: Created models for portfolio hedging, portfolio optimization and price forecasting. Also creating a strategy backtesting engine used for simulating and backtesting strategies.
- **QuantDesk**: Python backend for a web application used by hedge fund managers for portfolio management.

Georgia Institute of Technology — Atlanta, GA
Research and Teaching Assistant — *Jan 2012 - Dec 2013*

- **Research Assistant - Machine Learning**: Research on machine learning for portfolio hedging and replication algorithms. Modeling low-risk & continuous-return strategies. Developed the python library QSTK.
- **Teaching Assistant - Computational Investing**: The online course on Coursera, had more than 100,000 students enrolled. It was featured on the 11 Alive News and the Atlanta Journal Constitution. Involved in creating assignment, exams and conducting recitation sessions. Also taught the on-campus version of the course.

PROJECTS

- **QuantSoftware Toolkit**: Open source python library for financial data analysis and machine learning for finance.
- **Github Visualization**: Data Visualization of Git Log data using D3 to analyze project trends over time.
- **Recommendation System**: Music and Movie recommender systems using collaborative filtering on public datasets.
- **Mac Setup**: Book that gives step by step instructions on setting up developer environment on Mac OS.