

KARL XIAO

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EDUCATION

Carnegie Mellon University

B.S. in Computer Science, B.S. in Computational Finance

Expected May 2022

Pittsburgh, PA

- **GPA:** 3.89/4.00, **SAT:** 2390/2400
- **Coursework:** Distributed Systems, Functional Programming, Machine Learning, Stochastic Calculus, Economics

WORK EXPERIENCE

SEA Group

Software Engineer Intern

Jun 2020 | Aug 2020

Singapore, Singapore

- Implemented UI/UX features in ReactJS to better aggregate data from mobile apps into a web-based HR solution
- Built HTML/CSS- based templates for websites to deliver multilingual and responsive notification emails to users
- Added customizable components in Typescript to a proprietary UI library for front-end developer reuse

Summer Undergraduate Research Program in Computational Finance

Research Associate

Jun 2019 | Jul 2019

Pittsburgh, PA

- Investigated under Dr. William Hrusa the pricing of Forex Options with varying payoff and market assumptions
- Performed Python and C simulations to show the convergence of optimal early-exercise boundaries in multi-period Binomial models to values predicted by a stationary Black-Scholes model
- Visualized asset pricing as a function of time and underlying stock price using Matplotlib's graphing functionalities

Singapore Students Association, Carnegie Mellon University

Treasurer

Feb 2019 | Feb 2020

Pittsburgh, PA

- Maintained the financial health of the Association by creating and prudently disbursing a \$6,000+ annual budget
- Organized large-scale events such as team-building activities, campus outreach, and celebrations of local festivals

MoneyThink CMU

Mentor Captain

Jan 2019 | Dec 2019

Pittsburgh, PA

- Provided weekly 1-hour mentorships for 30+ High School Juniors and Seniors from various Pittsburgh-area public schools on personal finance topics such as savings, credit cards, taxes, insurance, and college preparation
- Headed 3-person teams in coordinating with school authorities and creating lesson material for each session

PERSONAL PROJECTS

Visual Question Answering (VQA)

Languages & Frameworks: Python, Pytorch

Nov 2020 – Dec 2020

Pittsburgh, PA

- Answered blind people's questions about self-taken images with Attention-based Convolutional Neural Networks
- Achieved 4% higher test accuracy than a strong baseline by finetuning our model and applying data augmentation

Stock Market Tracking

Languages & Frameworks: Microsoft Excel, Power Query M, VBA, Google API

Summer 2018

Singapore, Singapore

- Created an Excel spreadsheet that connects to live and time-series data on Google Sheets and Google Finance
- Used Get and Transform as well as VBA macros to format and convert data into graphics for technical analysis

HONORS

Putnam Competition: Top 600/3500 Participants

Dec 2019

Keith Block Entrepreneurship Competition: 1st Place

Nov 2018

SKILLS and INTERESTS

Technical Skills: C, C++, Go, JavaScript, HTML/CSS, Python, R, Linux, Standard ML, Java, Bash, VBA

Languages: English (native), Mandarin (native), French (fluent), Spanish (basic)

Extracurriculars: Running, Solo Travelling, Piano, Saxophone, Old Movies