Larkin Liu

Last updated: November 13, 2021

2010 - 2015

CONTACT Larkin Liu larkin.liu@tum.de
INFORMATION Arcisstraße 21, 80333 München, DE https://larkz.github.io

Languages English (Native), Chinese (Native), German (Goethe Zertifikat B1)

CITIZENSHIP Canadian

RESEARCH Stochastic Decision Processes, Monte Carlo Methods, Reinforcement Learning, Software Design,

Interests Business Analytics, Causal Inference, Deep Learning

TECHNICAL SKILLS Programming Languages (Advanced Proficiency): Python, Scala, Kotlin

Programming Languages (Intermediate Proficiency):

C, Java, Shell, R
Distributed Computing Frameworks:

Apache Spark, Hadoop

Operating Systems: Windows, Linux, MacOS

CURRENT POSTING Technical University of Munich
Doctoral Candidate in Operations Research
Munich, Bavaria, Germany
2021 - Present

Chair of Logistics and Supply Chain Management

• Working Thesis: Applications of Reinforcement Learning and Monte Carlo Methods for Markov Decision Processes in the Logistic Domain

• Advisor: Prof. Dr. Stefan Minner

EDUCATION University of Toronto Toronto, Ontario, Canada

Master of Applied Science, Industrial Engineering 2015 - 2017

Focus in Operations Research

• Thesis: Comparative Study between Statistical Fraud Detection Methods for eCommerce

• Advisor: Prof. Dr. Viliam Makis

• Committee: Viliam Makis, Chi-Guhn Lee, Vahid Sarhangian

University of Toronto Toronto, Ontario, Canada

Bachelor of Applied Science, Mechanical Engineering

Minor in Robotics and Mechatronics

• Graduated with Honours (cum laude)

• Extra Credits in Physics & Computer Science

TEACHING Course Instructor - Stochastic Modeling and Optimization (WI000977) Winter 2021

EXPERIENCE Technical University of Munich

• Deliver course materials, prepare lectures, and provide student support.

Mentor January 2019 - September 2020

SharpestMinds

• Prepared tutorials and lessons in mathematics, statistics, computer science and machine learning for mentees who wish to work in the industry based out of Canada and the USA.

• Past Mentees:

P. Damiba, Data Scientist US Citizenship and Immigration Services (2020)

G. Swarg, Data Engineer Canada Foodbank (2020)

S. Badavanahalli, Software Developer CNET (2019)

Teaching Assistant - Reliability Engineering (MIE364)

Winter 2017

University of Toronto

• Provided exam and assignment grading in addition to student support.

$\textbf{Teaching Assistant - Introduction to Computer Programming} \ (APS104)$

Fall 2016

University of Toronto

• Provided laboratory and tutorial instruction.

Industry Experience Zalando SE

Berlin, Germany

Applied Scientist

January 2020 - October 2021

• Worked extensively on the development of new Recurrent Neural Network architectures scripted in PyTorch for the application of Causal Inference on time series data, deployed on GPU's.

Loblaw Companies Ltd.

Toronto, Ontario, Canada

Data Scientist

August 2018 - January 2020

• Research and development on Mixed Integer Programming algorithms for optimal path planning in the fulfillment pick-up mobile application.

StackAdapt Inc.

Toronto, Ontario, Canada

Data Scientist

October 2016 - August 2018

• Lead a team of 3 software engineering interns, and 2 software engineers reporting directly to the CTO for StackAdapt's for 16 months. Developed the first production grade Real Time Bidding optimization engine.

Paytm Labs

Toronto, Ontario, Canada

Visiting Scientist

June 2015 - September 2016

• Built experimental prototypes for fraud detection classification using traditional machine learning techniques, such as Logistic Regression, Random Forest, as well stochastic modelling techniques, such as Hidden Markov Models.

RBC Capital Markets

Research Student

Toronto, Ontario, Canada June 2014 - April 2015

• Applied multivariate Box-Jenkins Modelling on financial securities trading data to value of potential portfolio assets via robust forecasting metrics.

Advanced Micro Devices Inc.

Reliability Engineering Intern

Toronto, Ontario, Canada May 2013 - May 2014

• Performed quality and reliability testing of discrete GPU's under computational load in order to characterize the statistical reliability of hardware.

JOURNAL PUBLICATIONS L. Liu, J. Luo. mctreesearch4j: A Monte Carlo Tree Search Implementation for the JVM. Journal of Open Source Software [In Review]. 2021

Conference Proceedings L. Liu, R. Downe, and J. Reid. Multi-Armed Bandit Strategies for Non-Stationary Reward Distributions and Delayed Feedback Processes. *In Canadian Operational Research Society 61st Annual Conference (CORS)*. arXiv:1902.08593v1. 2019

MANUSCRIPTS

L. Liu. Algorithm for Two-Phase Facility Planning via Balanced Clustering and Integer Programming. *Manuscript available*. arXiv:1902.08593v1. 2020

L. Liu, J. Reid, Y.C. Lin. Improving the Performance of the LSTM and HMM Model via Hybridization. *Manuscript available*. arXiv:1907.04670. 2019

INVITED TALKS

An Extensible and Modular Design and Implementation of Monte Carlo Tree Searchfor the JVM. *Invited Speaker at Boston Computation Club.* Online Event. 25.10.2021

An Extensible and Modular Design and Implementation of Monte Carlo Tree Searchfor the JVM. Invited Speaker at SharpestMinds Technical Deep Dive Series. Online Event. 2021

Deploying Deep Learning Models at Scale on GPU-enabled Clusters. *Invited at Speaker Databricks-Zalando Community Event.* Online Event. 2021

Recurrent Neural Networks for Quasi AB Testing. *Invited Speaker at Data Science Days Zalando*. Online Event. 2021.

Multi-Armed Bandit Strategies for Non-Stationary Reward Distributions and Delayed Feedback Processes. *Invited Speaker at AISC*. Toronto ON Canada. 2019.

Application of Machine Learning in Advertising Technology at StackAdapt. Guest Lecturer at the University of Toronto School of Continuing Studies. Toronto ON Canada. 2018.

How Data Science is Revolutionizing Digital Advertising *Invited interview at StackAdapt*. Toronto ON Canada. 2017.

What is Artificial Intelligence? *Invited Guest on Interview with Najeeb Khan*. Toronto ON Canada. 2017.

TECHNICAL REPORTS

L. Liu, J. Luo, An Extensible and Modular Design and Implementation of Monte Carlo Tree Search for the JVM. *Manuscript available*. arXiv:2108.10061. 2021

Early Gearbox Fault Detection via Auto-Regressive Models in the Time Domain constructed from Vibrational Data. Summer Research Fellowship Program. University of Toronto. 2012

Automated Measurement of Contact Angles for Sessile Droplets using MATLAB Image analysis Library. Summer Research Assistant. University of Toronto 2011

ARTICLES

L. Liu. Data Science Do's and Don'ts. Online Article. Available on LinkedIn. 2016

Grants & Awards	 Mitacs Accelerate Industry Government Joint Research Grant (2015) Wallace G Chalmers Engineering Design Award (2013) Faculty of Applied Science Engineering Research Fellowship (2012) Cancer Care Ontario IDEA Challenge Development Grant (2012) Magna Family Scholarship (2010) 	C\$30,000 C\$860 C\$3000 C\$1000 C\$10,000
RECOGNITION	 Accepted into Stochastic Modelling EURO PhD School Class Rank of 2/202 Students in Final Semester - University of Toronto Sir Isaac Newton Physics Contest top 1% of all Contestants 	2021 2015 2009
Public Service	• Session Chair for Business Analytics Section, CORS Annual Conference	2019
MEMBERSHIP	 Member, Boston Computation Club Member, German-Chinese Association of Artificial Intelligence (GCAAI) 	2021- 2020-

• Member, Artificial Intelligence Socratic Circles (AISC)	2018-
• Member, London Computation Club	2016-
• Member, Canadian Operational Research Society (CORS)	2015-
• President, University of Toronto Data Science Group (UTDSG)	2015-2017
• Member, University of Toronto Operational Research Group (UTORG)	2015-2017
• Member, University of Toronto Robotics Association (UTRA)	2012-2017