

# LITING XIAO

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## EDUCATION

**California Institute of Technology** (Caltech), Pasadena, CA

2016 – 2022

Ph.D., Physics, 2022; M.S., Physics, 2020 (GPA: 4.1/4.0)

- Graduate research assistant at the Laser Interferometer Gravitational-Wave Observatory (LIGO) at Caltech (**LIGO founders awarded the Nobel Prize in Physics in 2017**)
- Dissertation: [Searching for Gravitational Waves from Compact Binary Coalescences and Stochastic Backgrounds in the LIGO–Virgo Detector Network](#) (Advisor: Prof. Alan J. Weinstein)
- Relevant coursework: Introduction to Probability Models; Statistical Inference; Bayesian Statistics and Data Analysis; Learning Systems; Machine Learning & Data Mining

**University of Virginia** (UVA), Charlottesville, VA

2011 – 2015

B.A., High Distinction, Astronomy-Physics; B.A., Mathematics (GPA: 3.8/4.0)

- Senior Theses: (1) Probing the Orbital Lifetime and Stability in Kepler Multi-planet Extrasolar Systems; (2) The Occurrence of Compact Groups of Galaxies Through Cosmic Time
- Honors: **Echols Scholar**; Member of National Physics Honor Society – Sigma Pi Sigma; 2015 UVA International Studies Office Award for Academic Excellence; 2014 UVA Outstanding Undergraduate Physics Research Award; 2014 – 2015 and 2013 – 2014 UVA Physics Department Mitchell Scholarship

## WORK

### EXPERIENCE

**Graham Capital Management, L.P.**, Rowayton, CT

Senior Quantitative Research Analyst, Quantitative Strategies

2025 – Present

Quantitative Research Analyst, Quantitative Strategies

2022 – 2025

- Analyzing mid- to high-frequency financial datasets to improve existing trading strategies and identify new diversifying source of alpha
- Developing, backtesting and productionizing innovative short-term trading systems in MATLAB
- Implementing rigorous portfolio construction techniques to dynamically adjust positions based on evolving market conditions
- Building real-time execution monitoring dashboards and trade analytics tools, leveraging Python and APIs to track slippage and ensure performance

## PHD RESEARCH HIGHLIGHTS

**An Unmodeled Search for Anisotropic Stochastic Gravitational-wave Backgrounds (SGWBs)**

- Led the development of a Python-based, end-to-end data pipeline to map the intensity of the SGWB signal on the sky in the pixel domain model-independently via maximum likelihood solutions
- Cast time-segment radiometer analysis to a matrix multiplication problem using folded data and employing efficient parallel processing of data for a speedup of 1000-fold
- Identified spectral leakage to neighboring pixels of well-localized simulated sources due to the detector response function through Monte Carlo sampling
- Investigated better regularization techniques of inverting the full pixel-pixel Fisher information matrix through adaptive frequency banding and adaptive pixelization in distinct frequency bands

**Improving the Streamline Gravitational-wave (GW) Detection Pipeline – PyCBC**

- Collaborated in expanding the search ability of the PyCBC GW detection pipeline by 10%, windowing out a small stretch of data centered on loud instrumental transients
- Operated PyCBC to analyze months of time-series data and personally identified 2 GW events during LIGO–Virgo Observing Run 3
- Characterized confident detections and potential triggers, integrated into an extended catalog of GW transients, and prepared open data release for the astronomical community
- Exploited signal coherence and noise incoherence in different detectors to improve detection statistic

## SKILLS

- **Computing:** Python (NumPy, SciPy, pandas, scikit-learn, TensorFlow, PyTorch), MATLAB, Git, SVN, Shell, Condor,  $\text{\LaTeX}$ , SQL
- **Languages:** English (*full professional*), Mandarin Chinese (*native*)

## INDEPENDENT PROJECTS

- **High Frequency Price Prediction of Index Futures:** Engineered a machine learning pipeline (data processing and manipulation, model building and training, model selection) using high frequency market order book data of a futures contract to predict the probabilities of future 1-second price movements
- **MovieLens Dataset Matrix Factorization and Visualization:** Explored and cleaned the MovieLens data, implemented different singular value decomposition methods to visualize and interpret the movies
- **Shakespearean Sonnet Generator:** Built and trained Recurrent Neural Networks (RNNs) and Hidden Markov Models (HMMs) to generate sonnets of Shakespeare's writing style

## PUBLICATIONS

- 10 short-author list publications in physics and astronomy
- 80+ full-author list publications in physics and astronomy