HAOHUI LIU

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EDUCATION

Carnegie Mellon University | B.S. in Computer Science; Concentration in Machine Learning; Minor in Statistics

May 2025

- Activities: Quant Club (Executive Committee), Business Technology Group, Gym
- Courses: Deep Learning (PhD, 11785), Probability (36218), Regression (36401), Parallel Data Structures & Algorithms (15210), Computer Systems (15213), Functional Programming (15150), Math Finance (21270), Linear Algebra (21241)

INTERNSHIP EXPERIENCE

Machine Learning Intern, PayPal

May 2022 – *Aug* 2022

- Performed statistical analysis, topic modelling with Latent Dirichlet Allocation (LDA) and Named Entity Recognition in Python to uncover trends across imbalanced, longform documents and short transcripts
- Trained state-of-the-art NLP Transformer models using PyTorch to improve text classification

Data Science Intern, Amili (Bioinformatics Start-up)

Apr 2021 - Jul 2021

- Performed statistical analysis, data visualization, feature selection, dimensionality reduction (t-SNE, PCA) in R & Python to extract useful insights from multi-dimensional rRNA data containing over 1 million features
- Published research abstract as 1st author in *Gut* (23.1 Impact Factor)

Deep Learning Intern, National University of Singapore

Jun 2019 - Nov 2020

- Proposed use of and developed conditional GANs & ResNets in Python on 3D MRI scans with PyTorch, Keras, Tensorflow
- Improved early detection of Alzheimer's Disease by 67%
- Published paper as 1st author in European Journal of Nuclear Medicine & Molecular Imaging (9.2 Impact Factor; 13 citations)

Machine Learning Intern, DSTA Singapore

Oct 2018 - Jan 2019

- Trained 1D CNNs, bidirectional LSTMs & stacked ensembles using Keras & scikit-learn to detect fake news using NLP
- Increased classification accuracy from 44.3% to 84.9% and improved model generalizability
- Published paper as 1st author in 2019 IEEE Big Data Conference (18.7% Acceptance Rate; 9 citations)

HACKATHONS AND COMPETITIONS

3rd Place at Citadel & Citadel Securities Quantitative Trading Challenge

2023

- As a market maker, I employed tight spreads, dynamic skewed quotes and effective hedging to unwind risk positions
- Scored 97% for price making, 91% for providing competitive quote prices and 89% for sell-side risk management

UChicago Trading Competition – Selected from over 20 teams to represent CMU

2022

- Coded a SARIMAX algorithm for time series analysis to predict the fair value of lumber prices based on rainfall predictions
- Built a market making bot to place orders and execute trades, realizing profit of over \$400K in simulation

FinTech Nations Hackathon Winner and Best Use of SQL at cmd-f

2021

- Developed interactive full-stack website displaying technical analysis & sentimental analysis of stocks
- Scraped financial data from Yahoo Finance and used CockroachDB hosted with Google Cloud to store data in SQL database

Champion at Superposition V

2021

- Fine-tuned state-of-the-art T5 NLP model on code-natural language pairs using PyTorch & Huggingface
- Coded VS Code extension in Typescript & Javascript and linked the NLP backend to the extension using axios

SKILLS

- Languages: Python, C++, C, Java, JavaScript, R, SQL, SML, Bash, Mandarin Chinese (Bilingual), German (Intermediate)
- Deep Learning & Machine Learning: Natural Language Processing, Computer Vision, Time Series, Interpretable ML
- ML Libraries: PyTorch, Keras, Tensorflow, HuggingFace, OpenCV, XGBoost, Sklearn, Numpy, Pandas, spaCy, SHAP, Scipy
- Software Engineering & Full-Stack Web Development: React, Nodejs, Flask, HTML, CSS, Streamlit, SQL, Firebase, Google Cloud, Heroku, PythonAnywhere, Linux

AWARDS

- Other Hackathons: Quantathon 2022 First Runner's Up (Sponsored by Goldman Sachs), Best Application of Data Hack at HackCMU 2021 by Hudson River Trading, Best Use of MongoDB Atlas & Best COVID-19 Hack at hths.hacks() 2020
- International Science and Engineering Fair (ISEF) 2019: Fourth Award in Robotics and Intelligent Machines

SELECTED PUBLICATIONS

- 1. H. Liu, et al. Improved amyloid burden quantification with nonspecific estimates using deep learning. Eur J Nucl Med Mol Imaging (2021).
- 2. **H. Liu**, et al, "Deep Learning-Based Estimation of Non-Specific Uptake in Amyloid-PET Images from Structural MRI for Improved Quantification of Amyloid Load in Alzheimer's Disease," 2020 IEEE 33rd International Symposium on Computer-Based Medical Systems, Rochester, MN, USA.
- 3. H. Liu, "A Location Independent Machine Learning Approach for Early Fake News Detection," 2019 IEEE Big Data, Los Angeles, CA, USA.