## Hsin-Mao Wu

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**Education** 

**University of Southern California** Los Angeles, CA, USA

(GPA: 3.36/4)

Master of Science in Computer Science

Urbana, IL, USA

University of Illinois at Urbana-Champaign Master of Science in Financial Engineering (GPA: 3.34/4)

December 2013

May 2017

University of Illinois at Urbana-Champaign

Urbana IL, USA

Bachelor of Science in Electrical Engineering

May 2012

**Related Coursework:** 

Analysis of Algorithms Introduction to Computer Networks Machine Learning **Data Structures** 

Financial Computing Computer Engineering

**Skills** 

**Programming:** C++, C#, Visual Basic, Java, Python, Ruby **Database**: SQL Research: Matlab, R Tools: Git

**Professional Experience** 

**Eagle Seven Trading** Chicago, IL, USA

February 2014 – December 2014 Associate Trader

Managed positions of trading portfolios in a fast-paced environment to optimize for risk and performance under different market conditions.

- Conducted research for trading strategies using R and Bloomberg market data.
- Developed a C# utility to estimate profit and loss based on trade price, volume, and an adjustable historical price
- Optimized bookkeeping by creating VBA forms and scripts that validate user entry with online accounts references.

### Pictet & Cie (Europe) S.A., Hong Kong Branch

Hong Kong, China May 2013 – August 2013

Discretionary Portfolio Management Intern

- Developed software tools to back-test various figures of value-at-risk. Determined regression factors for the group's actively managed portfolio using a large database of historical values.
- Explored various different factors in a multivariate regression in order to capture price momentum and portfolio performance indicators.
- Implemented Monte-Carlo simulation to forecast day-to-day portfolio performance.

### **Rogers Research Group**

Urbana, IL, USA

Undergraduate Research Assistant

June 2011 – January 2012

- Worked extensively in cleanroom facilities to fabricate semiconductor devices for the Electronic Fly-Eye project.
- Attained proficiency in laboratory procedures and equipment use.

# Good Mind Industries Co., Ltd.

Kaohsiung, Taiwan

Intern

June 2010 – July 2010

- Validated set-top box samples before shipment to clients.
- Designed and wrote product related documents.

**Projects** 

Maoshouse Chicago, IL, USA

Party Tracker

**Practicum Project** 

May 2014 - September 2014

Published a Windows Phone 8.1 application written in C# that utilizes geolocation and Bluetooth to allow users to track a group of selected peers.

Nanex, LLC Urbana, IL, USA

Wrote multi-threaded C++ programs to parse large sets of exchange information.

Filtered and analyzed dataset in R to identify extraneous market events such as over-quoting and exchange movements.

### **CS 446 Machine Learning**

Urbana, IL, USA

Partly Sunny with a Chance of Hashtags

August 2013 – December 2013

August 2013 – December 2013

Conducted Twitter text classification and sentiment analysis using Python and Scikit-Learn.

#### **ECE 445 Senior Design Project**

Urbana, IL, USA

Improvement to Wake-on-LAN

August 2011 – December 2011

- Won the iteration's ECE 445 Hall of Fame: Area Award in Networking.
  - Developed and wrote a software-based Wake-on-LAN solution that monitors and routes network traffic to sleeping computers.