Hsin-Mao Wu

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Education

University of Southern California	**Los Angeles, CA, USA**
Master of Science in Computer Science	May 2017
University of Illinois at Urbana-Champaign	**Urbana, IL, USA**
Master of Science in Financial Engineering (GPA: 3.34/4)	December 2013
University of Illinois at Urbana-Champaign	**Urbana IL, USA**
Bachelor of Science in Electrical Engineering (GPA: 3.36/4)	May 2012

Related Coursework:

Analysis of Algorithms	Introduction to Computer Networks	Financial Computing
Machine Learning	Data Structures	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**
Associate Trader — February 2014 – December 2014

- 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 reference.
- Optimized bookkeeping by creating VBA forms and scripts that validate user entry with online account references.

Pictet & Cie (Europe) S.A., Hong Kong Branch — **Hong Kong, China**
Discretionary Portfolio Management Intern — May 2013 – August 2013

- 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 — 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**
Practicum Project — August 2013 – December 2013

- 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

- 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.