16936 Bollinger Drive Pacific Palisades, CA 90272 hsinmao@maoshouse.com

+1 (310) 562-3016

Education

University of Southern CaliforniaMaster of Science in Computer Science

Los Angeles, CA, USA

May 2017

University of Illinois at Urbana-Champaign

Master of Science in Financial Engineering (GPA: 3.34/4)

Urbana, IL, USA December 2013

ign Urbana IL, USA

University of Illinois at Urbana-Champaign

Bachelor of Science in Electrical Engineering

May 2012

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.

(GPA: 3.36/4)

- Conducted research for trading strategies using R and Bloomberg market data.
- Developed utility to estimate profit and loss in C#.

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
Party Tracker

May 2014 – Present

• 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 August 2013 – December 2013

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

ECE 445 Senior Design Project

Partly Sunny with a Chance of Hashtags

Urbana, IL, USA

Improvement to Wake-on-LAN

August 2011 – December 2011

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

Skills

Computer

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

Tools: Git