### Yu-Wei Lai

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#### **EDUCATION**

### **Georgia Institute of Technology**

Master of Science in Computer Science—Machine Learning Specialization

Aug. 2023 - Expected Dec. 2025

### **Carnegie Mellon University**

Bachelor of Science in Mathematical Sciences

Sep. 2018 - May 2022

#### **SKILLS**

Domains: Machine Learning, Deep Learning, Math Modeling, Finance, NLP, CV, Web/Mobile development, UI/UX

Programming Languages: Python, Java, C++, C, R, SQL, Javascript/Typescript, HTML/CSS

Technologies: PyTorch, Tensorflow, Scikit-learn, AWS, MongoDB, Express, React, Node.js, Flask, Django, Docker, Spark

## **ACADEMIC PROJECTS**

#### **High Frequency Automated Trading**

Link | GA Tech | Spring 2024

- Implemented from scratch a reinforcement learning-based trading agent and rule-based trading strategies, integrating SMA, MACD, BBP indicators and leveraging NumPy and Pandas for data analysis to design an optimal trading strategy for the JPM stock over a duration of two years
- Achieved outperformance of 35% against benchmarks in out-of-sample analyses with RL model and 5% with fixed rules
- Researched and discovered positive correlation between trading frequency and both returns and volatility, negative
  correlation between impact value and returns, and positive correlation between impact value and volatility

## **Generative Pre-Trained Transformer (GPT) Clone**

Link | GA Tech | Summer 2024

 Developed from scratch a character-level autoregressive transformer language model in PyTorch to generate text resembling Shakespearean writing style

#### **Twitch Clone**

Link | Northeastern | Fall 2023

- Developed and launched a full-stack streaming platform using **MongoDB**, **Express**, **React**, and **Node.js**, enabling seamless live broadcasting by integrating **OBS** and incorporating **SocketIO** for real-time chat functionality
- Implemented user authentication systems, facilitating login and registration processes for improved platform security
- Conducted comprehensive API testing utilizing Postman, ensuring robust functionality and performance of the streaming website, while leveraging React for building dynamic and interactive user interfaces

## **Food Nutrition Analysis & Recommendation System**

Link | Northeastern | Spring 2024

- Implemented web crawlers to collect food health scores from EWG website and nutritional information from Costco and utilized **OCR** to extract nutritional data from images, storing both data systematically in **AWS S3** for preprocessing
- Ensembled models: Linear Regression & Decision Tree model constructed with **scikit-learn** to predict rating from nutrition label & open-sourced **LLM** using few-shot prompt engineering technique to predict rating from ingredient list
- Built interactive recommendation system for healthier foods, validated through UX research and a **Streamlit** dashboard

## **Olympic Games Data Pipeline**

Northeastern | Summer 2024

• Engineered an ETL pipeline leveraging **Azure Data Factory** to extract Olympic Games data, stored it in **Data Lake Gen 2**, transformed the data using **Apache Spark** on **Azure Databricks**, and visualized analysis result on **Tableau** dashboard

#### **RESEARCH EXPERIENCE**

## Project Manager (Research Project with CMU's Human-Computer Interaction Department)

CMU | Spring 2022

- Engaged with disabled users and collaborated with Colombia researchers to explore augmentative & alternative
   communication systems to design a more usable communication device that utilizes shortcuts and user eye movements
- Led user-centered research; analyzed feedback; crafted prototype with Figma; delivered design process documentation

### **WORK EXPERIENCE**

**Data Analyst** 

Powerline (startup)

Sunnyvale, CA | Mar. 2022 - Jan. 2023

- Researched & assessed EV driver charging patterns, weather correlations, emissions, and electricity pricing to gain crucial insights for team's development of a user recommendation system for optimal EV charging locations & timings
- Analyzed & visualized time-series user benefit patterns data with **pandas**, **seaborn**, & **plotly**, demonstrating product's potential to reduce charging expenses by 32% in various usage scenarios, guiding investor decision towards our solution
- Utilized Selenium for web scraping of EV database, curating optimal test vehicle selection for successful product launch