# Yiyang Liu

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#### Overview

Analytical and results-driven PhD in Applied Mathematics with both very solid background in math, physics and computer programming looking for data science/software development jobs. A good team collaborator and a fast learner of new skills.

#### Education

#### **University of Michigan**

Doctor of Philosophy in Applied and Interdisciplinary Mathematics

William and Mary

Bachelor of Science in Physics and Mathematics (Double Major)

Aug. 2018 – Dec 2024

Ann Arbor, MI

Aug. 2014 - May 2018

Williamsburg, VA

#### Skills

OS: Windows, Linux, Unix

Programming Languages: Python, MATLAB, SQL, CSS, C++, HTML

Libraries: PyTorch, Scikit-learn, Pandas, NumPy, OpenCV, Matplotlib, PIL, Keras, gymnasium, PySpark, CUDA

**Tools**: Tableau, Microsoft Office Suite, Adobe Photoshop, Adobe Premiere Pro

Hobbies: Drawing, Video Games, Photography, Creative Writing

# Research Experience

Ph.D. Researcher

Aug. 2018 – Present

University of Michigan

Ann Arbor, MI

- Conducted both theoretical and computational research on optimization algorithms in remote sensing. Produced and published research articles in top journal of the field.
- Worked with highly complicated high-dimensional data-driven model. Computed the model from time-domain measurements and implemented the optimizer.
- Ran numerical experiments on a High-Performance Computing cluster. Results showed that our new algorithm could mitigate many limitations of the state-of-the-art imaging approaches.

Remote Collaborator Sep 2017 - May 2018

**Fermilab** 

- Used C++ to run Monte Carlo simulations of the scattering events in MINER $\nu$ A particle accelerator. Contributed to one of the first high energy neutrino interaction cross-section measurements.
- Performed data classification to extremely large and noisy real-world datasets with multiple types of background data.
- Corrected the distribution of the data using Bayesian unfolding and obtained estimations of neutrino energy. Visualize the results for articles and oral presentations.

#### **Publications**

## Electromagnetic inverse wave scattering in anisotropic media via reduced order modeling

Liliana Borcea, Yiyang Liu, Jörn Zimmerling

Journal of Computational Physics, Volume 515, 15 October 2024, 113272

### **Multi-modal Internet Memes Classification Algorithm**

July 2024 - Aug 2024

Erdos Institute Deep Learning Bootcamp

- Created a multi-modal model to identify the sarcasm in memes. The trained model has an AUC-ROC score of 0.80 on the testing dataset.
- Designed and implemented an variation of the openAI CLIP model with DINOv2 and DistilBERT as the image and text encoders.

# **Completing Stock Volatility Surface**

Dec 2023

Erdos Institute Data Science Bootcamp

- Improved the modeling of the volatility surface of S & P 500 index (SPX) with XGboost model and the Multilayer-Perceptron Regressor model using data of option prices from February 2018 to February 2023.
- Comparing to the traditionally used B-spline baseline model, we reduced the RMSE by 31% using XGboost and 27.6% with MLPRegressor.

# **Splatoon 3 Game Statistics Dashboard**

May 2023

Personal Project

- Cleaned the user self-reported game data (with more than 5 million entries) for Nintendo game Splatoon 3 and organize the data in to a Pandas dataframe ready for presentation and analysis.
- Produced an interactive <u>data dashboard</u> for the collected dataset with Tableau, demonstrating in-game weapon statistics and user preferences.

# **Laser Signal Recognition with CNN**

Dec 2020

Machine learning course project at University of Michigan

- Trained an unsupervised CNN with SegNet architecture to perform semantic segmentation on an image dataset from U of Michigan optical lab to identify the laser signals in noisy images.
- Achieved 84% of true positive with the CNN. The project is used as the sample student project by U of Michigan CS department.

# **Teaching Experience**

# **Graduate Student Instructor/Research Assistant**

Aug. 2018 – Present

University of Michigan

Ann Arbor, MI

- Lectured for college intro calculus sequence. Proved to be an efficient communicator of mathematical concepts to non-STEM major audience.
- Worked as the supervisor at U of M Math Lab, which is the math tutoring center for undergraduate students.
- Worked as a TA for Intermediate Differential Equations, Advanced Mathematics for Engineers, and Introduction to Numerical Methods