# Michelle Liu

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## **EDUCATION**

Brown University Sep 2021 - May 2025

Bachelors of Science, Applied Math - Computer Science, GPA: 4.00

Providence, RI

- Relevant Courses: Probabilistic Models, Stochastic Calculus, Game Theory, Statistics, Machine Learning, Natural Language Processing, Computer Systems, Numerical Methods of Differential Equations, Real Analysis, Complex Analysis
- Awards: Jane Street Electronic Trading Challenge 3rd Place, National Science Bowl Top 32, AIME Qualifier
- Activities: Applied Math DUG (President), Cambridge Math Circle (Instructor), Anime Video Game Ensemble (Co-Founder)

#### **EXPERIENCE**

### Susquehanna International Group

**Incoming Quantitative Trading Intern** 

Jun 2024 – Aug 2024 New York, NY

lam 2024 May 2024

Lightspeed

Jan 2024 – May 2024 Providence, RI

Data Science Intern

- Analyzed Easter trends in restaurants, deriving sales pattern insights from over 10,000 transactions with BigQuery
- Developed and sales and tip trend analyses using GCP Dataform and SQL, integrated with Looker for visualization
- Led Tempo initiative to optimize table pacing, leveraging data science libraries in **Python**, reaching over 5,000 restaurants

Brown University

Aug 2022 - Dec 2023

Undergraduate Teaching Assistant

Providence, RI

- Designed assignments for **natural language processing**, **machine learning**, statistics, and functional programming courses
- Facilitated interactive workshops to foster collaboration, reinforce key concepts, and tackle challenging problem sets
- Supported over 300 individuals by moderating an online question forum and providing guidance during office hours

JPMorgan Chase & Co.

Jun 2023 - Aug 2023

Software Engineer Intern

Jersev Citv. NJ

- Leveraged Splunk and AWS to construct a robust data pipeline for extracting and preprocessing call center log data
- Implemented outlier detection and classification models, achieving over 90% accuracy identifying irregular and bad calls
- Created time series models to find general trends in problematic calls across various regions, supporting over 50,000 users

# Visual Prosthesis Lab

Sep 2022 - Dec 2022

Undergraduate Research Assistant

Providence, RI

- Researched and implemented Python computer vision frameworks to aid visually impaired individuals in navigation
- Developed prosthetic devices by leveraging YoloV5 for object localization, Text2Voice for intuitive grasping, and OCR

### Western Digital

May 2022 - Aug 2022

Milpitas, CA

Software Development Engineer Intern

- Designed test prioritization algorithm using **Python** and **machine learning**, increasing test cycle efficiency by over 50%
- Constructed regression, random forest, XGBoost, and neural network models to predict test failures with 95% accuracy
- Utilized FastAPI and SQL queries to access and post algorithm performances on Elasticsearch

# **PROJECTS**

#### IntelliGin | Python 🕜 🛂

- Developed a Double DQN (Deep Q-Network) reinforcement learning model for Gin Rummy
- Implemented custom environment in RLCard for Gin Rummy, including engineered feature extraction
- Trained models using self-play and adversarial strategies, performing well against random and rule-based adversaries

# Citadel Datathon | Python 🕥

- Analyzed geographical discrimination of loan applications using k-means clustering, collaboratively with team
- Utilized NumPy, pandas, seaborn, SciPy, and other Python libraries to construct insightful visualizations

#### Senate Environmental Vote Clustering | Python [2]

- Applied hierarchical clustering with dendrogram analysis to study environmental voting behavior in the Senate
- Leveraged Python, NumPy, scikit-learn, SciPy, and pandas to process and visualize the data, uncovering insights

#### Caching I/O | C

• Designed caching system for file reading and writing, achieving 31% faster performance than C's standard library

# **SKILLS**

Languages: Python (proficient); JavaScript, HTML, CSS, ReasonML, (intermediate); C/C++, SQL, MATLAB (novice)
Frameworks & Tools: TensorFlow, PyTorch, React, Git, Docker, Google Cloud Platform, Amazon Web Services, Microsoft Office