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: Computer Systems, Theory of Computation, Functional Programming, Web Development, Machine Learning, Natural Language Processing, Numerical Methods of Differential Equations, Graph Theory, Real Analysis
- Awards: Robinhood Hackathon Bronze, Jane Street Electronic Trading Challenge 3rd Place, AIME Qualifier

EXPERIENCE

Susquehanna International Group

Jun 2024 - Aug 2024

Quantitative Trading Intern

New York, NY

- Studied options theory, markets, and financial instruments to understand trading strategies in addition to market dynamics
- Participated in simulated electronic mock trading sessions to develop trading skills and apply them in real-time scenarios
- Conducted a Python project to analyze the attention effect, assessing stock trends leading up to earnings or events

Lightspeed Jan 2024 - May 2024

Data Science Intern

Providence, RI

- 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

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

Jersey City, 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

Software Development Engineer Intern

Milpitas, CA

• 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

Jreamboard | React, Node.js, JavaScript, Express 🗘

- Developed a podcast and audio-based social media web application for the Jream Foundation
- Prototyped frontend using Figma and implemented UI using React, designing a login and audio posts page
- Built backend architecture with Express and PostgreSQL to store audio and account information

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

Caching I/O | C

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

Goodbot Slack | Python 😱

• Utilized **Python** to create workplace satisfaction Slack bot implementing polls and sentiment analysis for mental health

SKILLS

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