Wentao Lu

BISHOP'S UNIVERSITY

Sherbrooke, Quebec, Canada, Sep 2021

M.Sc, Computer Science, GPA 3.90/4

TEXAS A&M UNIVERSITY

College Station, Texas, USA, May 2014

M.Sc, Financial Econometrics, GPA 3.92/4

SHANGHAI UNIVERSITY OF FINANCE AND ECONOMICS

Shanghai, China, Jun 2012

B.Ec, Mathematical Economics, GPA 3.26/4 B.BA, Business Administration (Dual Degree)

EMPLOYMENT

SOFTWARE ENGINEER, MANULIFE-SINOCHEM LIFE INSURANCE

Shanghai, May 2016 ~ Sep 2019

- Developed and maintained the bancassurance transaction processing system built on Oracle database & J2EE. Designed, implemented and integrated new applications to support sales across different banks.
- Interacted with users to document user requirements and discuss technical feasibility by evaluating the impact of change on the system. Assisted in the development of automated test harnesses to support user testing.
- Collaborated with vendors to analyze and monitor application performance to mitigate production risks.

FINANCIAL ADVISOR, SANKO SOFLAN HOLDINGS JAPAN

Tokyo, Jun 2015 ~ Feb 2016

- Conducted site visits to newly released and undisclosed housing properties for data collection.
- Exchanged daily market data with Japanese local real estate companies and small property agencies.
- Provided investment planning advice for Chinese customers interested in real estate and land in Japan.

INTERNSHIP

BUSINESS CONSULTANT, MINAMI-FUJI CONSULTING JAPAN

Wuhan, Dec 2014 ~ Feb 2015

- Partnered with 5 students on a team in an intensive business consulting program that was funded by Japanese companies recruiting Chinese graduates and filmed by the China Phoenix TV.
- Investigated, analyzed and conducted in-depth on-site research into the local senior housing market.
- Constructed a 50-page consulting report and presented our marketing strategies to the hiring company.

FOREX ANALYST, SHANGHAI SHIMMER INVESTMENT COMPANY

Shanghai, Jan 2012 ~ Apr 2012

- Simulated forex trading strategies on MetaTrader4 using historic price data to find risk arbitrage opportunities.
- Formulated daily market summary reports by analyzing indicators, trading signals, trends and statistics.

ONLINE SELF-STUDY

- Completed 40+ Coursera courses in computer science with verified certificates. (on LINKEDIN)
- Completed 2 Udacity nanodegree programs Data Scientist and AI Quantitative Investment. (on LINKEDIN)

OPEN-SOURCE WORK

SENTIMENT ANALYSIS MODEL, UDACITY <

Built and deployed a deep learning model that predicts the sentiment of a user-provided movie review. Created a simple web app that uses the deployed model and accepts user input. Created a simple web app that uses the deployed model and accepts user input. Created a simple web app that uses the deployed model and accepts user input. Created a simple web app that uses the deployed model and accepts user input.

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ZILLOW'S HOME VALUE PREDICTION, KAGGLE

Defined similarity metrics between two text documents and identify cases of plagiarism. Performed feature engineering, trained and deployed a custom, plagiarism-classification model.

SIMPLE DYNAMO, A DISTRIBUTED KEY-VALUE DATA STORE WRITTEN IN GO

Implemented a consensus protocol using the Raft algorithm based on vector clock. Robust against single node fail-stop failure.

SUFD, A SIMPLE MULTITHREAD UNIX FILE DAEMON WRITTEN IN C

This TCP server supports signal handling, dynamic concurrency management and reconfiguration. Simulate concurrent reads and writes with synchronization in a heavy-traffic environment.

SILVER BELL, A BEAUTIFUL PRIVATE CLOUD MUSIC PLAYER WRITTEN IN C++

Built on Electron.js, featured for minimalist appearance and super performance. Support 3D sound effect, local music library uploading and customized music lists.

SOS, A SIMPLE OPERATING SYSTEM <

Assisted with data analysis for the kaggle competition Zillow's Prize. Performed various data processing steps and experimented with feature engineering.

SKILLS

LANGUAGES

- Intermediate proficiency in English (IELTS 8/9, TOEFL 104/120, GRE 328/340)
- Professional proficiency in Japanese (JLPT N1 Level)
- Native in Mandarin Chinese

SOFTWARE DEVELOPMENT

- Strong fundamentals in computer systems, networks, algorithms, and data structures.
- Proficient in SQL, PL/SQL and ORACLE database, familiar with MONGODB Atlas.
- Intermediate programming skills of PYTHON, JAVA, C/C++ and GO, comfortable with OOP design.
- Experience with Emacs, Atom, CLion, PyCharm, IntelliJ IDEA and Mathematica.
- Familiar with Linux OS, Unix Shell, Git/SVN, Markdown/reST/TeX, HTML, CSS, JavaScript.

DATA SCIENCE

- Experience with Apache Spark and Hadoop, familiar with cloud computing.
- Experience with Caffe, Tensorflow, solid understanding of supervised and reinforcement learning.
- Good command of data analysis libraries NumPy, Pandas, scikit-learn, matplotlib.

STATISTICS

- Certified SAS Base + Advanced programmer, prior experience with R, Excel formulas and macos.
- Society of Actuaries (SOA) exams: Exam P, Exam FM.

PART-TIME, VOLUNTEER WORK

Delivery Driver, Chef Cao's Restaurant
Waiter and Cashier, Taste of China
Community Volunteer, TAMU "The Big Event"
Texas, Apr 2013 ~ May 2014
Texas, Mar 2013, Mar 2014
Teaching Assistant, Pre-College Summer Camp, SHUFE
High School Student Tutor, SHUFE Volunteer Club
Shanghai, Sep 2010 ~ Jun 2011

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