Jason Liu

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GitHub: https://github.com/jliu-numopt

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Education

- MS in Computer Science, Stanford University - Focus: Computational Finance

- BS in Statistics, University of Toronto

Experience

- Quantitative Developer, Vortex Capital (2018-2023)

- Built real-time risk engines using convex optimization and Monte Carlo techniques

- Developed custom gradient descent variants for portfolio optimization

- Collaborated with economists to build statistically rigorous factor models

- Research Intern, Google X (2017)

- Applied PCA and latent variable modeling to IoT sensor streams

Projects

- GitHub: https://github.com/jliu-numopt

- NumOpt-Toolkit: Suite for constrained nonlinear optimization

- StatFlows: Time-series decomposition using Bayesian inference

- Focused, high-quality code but limited to statistical optimization scope

Strengths

- Very strong in numerical optimization, statistical modeling

- Narrower theoretical base-limited exposure to advanced mathematical theory outside domain

- Exceptional debugging and validation rigor