SHIDA WANG

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EDUCATION

B.S. (Math), Fudan University, 2020

Ph.D. (Math), National University of Singapore (NUS), Expected 2024

Supervisor: Qianxiao Li

RESEARCH INTEREST

Theoretical Machine Learning, Sequence Modelling, Language Models, Dynamical System

EXPERIENCE

Internship at <u>SAIL</u> (2023.03-09):

Investigated the context length scale-up in state-space models

Second Place in Jane Street Electronic Trading Challenge, Summer 2022

Internship at Advance.Al (2021.08-10):

Investigated general anomaly detection techniques such as GAN and Autoencoder.

First Place in Citadel APAC Regional Datathon, Spring 2021

Teaching Assistant at NUS for DSA5102 (2020.08-11)

Internship at Megvii (2019.07-12):

Worked on basic models (ShuffleNetV2) and Neural Architecture Search models.

Worked on adaptive optimizers, which led to my first Ph.D. research project.

Internship at Goku Data Limited (2019.01-03):

Worked with daily stock data and tried to produce some new factors

RESEARCH

Reviewer for AISTAT 2023, 2024

SKILLS

Fluent in Python (PyTorch, JAX, TensorFlow), C/C++, Matlab. Familiar with R, Haskell Familiar with data structure, algorithm, operating system, and parallel programming

PROJECT

Curse of memory in sequence modelling

RELATED COURSES

<u>Probability</u>, Markov Chain, Brownian motion and Stochastic Calculus, Stochastic Control, Optimal Stopping and Stochastic Control in Finance, Topics in Differential Equations (Fluid Equation), Optimization, Microeconomics, Macroeconomics