SHIDA WANG

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GitHub: radarFudan

EDUCATION

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

Ph.D. (Math), National University of Singapore

Expected May 2024

RESEARCH INTEREST

Theoretical Machine Learning, Dynamical System, Optimal Control

EXPERIENCE

Teaching Assistant at NUS for DSA5101, DSA5102 (2020.08-11)

Internship at Advance.AI (2021.08-10):

 General anomaly detection using techniques like GAN and Autoencoder.

Internship at Megvii (2019.07-12):

 Worked on some basic models like ShuffleNetV2 and Neural Architecture Search models.

 Worked on some adaptive optimizers, which lead 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 signals(factors)

SKILLS

Computer Science

 Programming experience in C/C++, Python(Pytorch, TensorFlow), Matlab, R, Haskell

 Familiar with data structure, algorithm, operating system and parallel programming

PROJECT

Implement a Turing-complete programming language in Haskell.

RELATED COURSES

Probability, Markov Chain, Brownian motion and Stochastic Calculus, Stochastic Control, Optimal Stopping and Stochastic Control in Finance, Microeconomics, Macroeconomics, Optimization

ONLINE COURSES

 Financial Engineering and Risk Management Part I II

 Improving Deep Neural Networks: Hyperparameter tuning, Regularization and Optimization

 Neural Networks and Deep Learning by deeplearning.ai on Coursera.

 Machine Learning by Stanford University on Coursera.