

Richard Wu

richardwu.ca – me@richardwu.ca – github.com/richardwu – linkedin.com/in/rwu1997 – 347-440-5684

Experience

Two Sigma | AI Researcher | 2019 - present

Deep learning/AI for trading in Python.
Under NDA.

Citadel | Quantitative Researcher Intern | 2018

Alpha research in Python.
Developed quantitative econometric models on new alternative datasets.

Cockroach Labs | SWE Intern | 2017

Distributed SQL systems work in Go.
Increased query throughput by 2.2x with more efficient interleaved SQL joins.

Google | SWE Intern | 2017

Scheduling research on the Borg team in C++, Go.
Streamlined simulation run times by 60x by overhauling cluster scheduling simulator.

Shopify | SWE Intern | 2016

Backend and full-stack software in Ruby.

Publications

Attention-based Learning for Missing Data Imputation bit.ly/2P10Xbd

Lead author on state-of-the-art missing data imputation model using a self-attention mechanism. MLSys 2020.

Evaluation of NUMA-Aware Scheduling in Warehouse-Scale Clusters bit.ly/3g1vmSG

Lead author on cluster scheduling algorithm and its impact on Google workloads. CLOUD 2019.

Competitions

1st Place | UofT Citadel Data Open | 2019
1st/25 teams at U. of Toronto qualifiers.
Generative random-effects model on flu outbreak cases. bit.ly/304T4I7

1st Place | UofW Citadel Data Open | 2017
1st/20 teams at U. of Waterloo qualifiers.
Regression analysis on US education system. bit.ly/336VzMd

1st Place | Hack the North | 2015

6th/6000+ | Canadian Senior Math Contest

98th p-tile | Canadian Open Math Challenge

Education

University of Waterloo

Bachelor of Computer Science, Statistics minor, Honours, 2015 – 2019

GPA: 92%

- President's Scholarship of Distinction
- Software Engineering Scholarship
- Joe C. Lee Math Entrepreneurial Award
- K.C. Lee Computer Science Scholarship
- Konrad Group Technology Scholarship

Currently reading

- Reinforcement Learning (Sutton & Barto)
- Deep Learning (Goodfellow et al)
- Elements of Statistical Learning

Skills

Languages

Python • C++ • Go • SQL • Bash • C

Frameworks & Tools

TensorFlow • PyTorch • pandas • numpy • numba • PyMC • statsmodels • Linux