Data Mining Engineer and Team Lead at Yelp http://github.com/sc932 January 24, 2016 scott@scottclark.io http://scottclark.io

Education

Cornell University

Ithaca, NY

Ph.D. Applied Math, M.S. Computer Science

2008 - 2012

- Department of Energy Computational Science Graduate Fellow (Full Scholarship, 4 years)
- Emphasis on machine learning/data mining and algorithm design/software development related to bioinformatics and optimization
- Committee: Prof. Peter Frazier (advisor), Prof. Steve Strogatz, Prof. Bart Selman, Dr. Zhong
 Wang

Oregon State University

Corvallis, OR

B.Sc. Mathematics, B.Sc. Computational Physics, B.Sc. Physics

2004 - 2008

- Graduated Magna Cum Laude with minors in Actuarial Sciences and Mathematical Sciences
- Strong emphasis on scientific computing, numerical analysis and software development
- Advisors: Prof. Rubin Landau, Prof. Malgorzata Peszynska

Industry Experience

SigOpt Inc - https://sigopt.com

San Francisco, CA

Co-founder and CEO

November 2014 - current

- Helping lead a world class team to eliminate expensive trial and error from every experts workflow. Using cutting edge optimization behind a simple API to help tune machine learning models and build better products in a variety of fields.

Yelp Inc San Francisco, CA

Data Mining Engineer and Lead on Ad Targeting Team

July 2012 - current

- Optimization: Co-developed and led team for MOE: the Metric Optimization Engine (github.com/Yelp/MOE, an open source optimization framework), found significant gains in different metrics across the organization using Bayesian Global Optimization algorithms.
- Targeting: Implemented multi-armed bandit strategies for ad selection, sole targeting
 engineer on mobile app ads rollout, developed new location-based targeting algorithms,
 advised and helped develop other machine learning and math based targeting projects.
- Leadership: Led cross-organization teams as director of the Yelp Dataset Challenge, MOE team lead, intern and new-hire mentor, founder and organizer of Applied Learning Group (bi-weekly, all-engineering technical speaker series) and more. Successfully managed projects from inception to on-time completion; balancing tradeoffs and coordinating teamwork.
- Recruiting: Created, implemented, and directed yelp.com/dataset_challenge, gave many
 dozens of tech talks across the country, led events, gave hundreds of technical interviews, and
 closed candidates.

Bloomberg LP

New York, NY

Financial Software Development Intern

Summer 2011

- Developed end-to-end reporting software in C++ and javascript

- Implemented statistical models to perform forward and backward portfolio analysis

Research Experience

DOE Joint Genome Institute (Lawrence Berkeley National Lab)

Walnut Creek, CA Summer 2010

- Researcher in Analysis Group under Dr. Zhong Wang

 Created open source genome validation software tool in python and C
 - Used machine learning to mine TBs of genome data efficiently using novel likelihood function

Los Alamos National Laboratory

Los Alamos, NM

Researcher in Metagenomics Group under Dr. Nick Hengartner

Summer 2009

- Wrote open source alignment algorithm software tool in python, C and CUDA
- Used statistical models to discover sequence alignments using parallel algorithms on GPUs

Oregon State University

Corvallis, OR

Research Assistant under Prof. Malgorzata Peszynska and Prof. Rubin Landau

2005-2008

- Finite element analysis with uncertainty and web-based teaching in Java

Max Plank Institute for the Physics of Complex Systems

Dresden, Germany

NSF REU Research Assistant under Prof. Steven Tomsovic

Summer 2007

- Research on extreme value statistics in MATLAB and FORTRAN

University of California: Davis

Davis, CA

NSF REU Research Assistant under Prof. Daniel Cox

Summer 2006

- Computational biophysics research as applied to protein folding in Java

Publications

- 1. SC Clark, PARALLEL MACHINE LEARNING ALGORITHMS IN BIOINFORMATICS AND GLOBAL OPTIMIZATION. PhD Thesis in Applied Mathematics, Cornell University, May 2012.
- 2. SC Clark, R Egan, P Frazier, and Z Wang, ALE: an Assembly Likelihood Evaluation Framework to Assess the Accuracy of Metagenome Assemblies Bioinformatics 29, 4, 435-443 (2013).
- 3. SC Clark, N Hengartner, and J Berendzen, Velvetrope: a parallel, bitwise algorithm for nding homologous regions within multiple sequences submitted to BMC Bioinformatics (2010).
- 4. SC Clark, Solving Genomic Jigsaws. DEIXIS Magazine 8 30–32 (2010).
- 5. KC Kunes, SC Clark, DL Cox, and RR Singh, Left handed helix models for mammalian prion fibrils. Prion 2, 2, 81–90 (2008).

Presentations

- Introducing the Metric Optimization Engine (MOE); an open source, black box, Bayesian Global Optimization engine for optimal experimental design
 - MLconf 2014 (Talk) San Francisco, CA (October 2014)
 - Stanford University AI Lab (Talk) Palo Alto, CA (October 2014)

- San Francisco Machine Learning Meetup (Talk) San Francisco, CA (October 2014)
- ACM RecSys 2014 (Talk) Palo Alto, CA (October 2014)
- Stanford University (Talk) Palo Alto, CA (October 2014)
- Microsoft Research (Talk) Mountain View, CA (September 2014)
- University of California, Berkeley (Talk) Berkeley, CA (September 2014)
- Cornell University (Talk) Ithaca, NY (September 2014)
- Hack Lab (Talk) Zagreb, Croatia (September 2014)
- BounceExchange (Talk) New York, NY (August 2014)
- BrightRoll (Talk) San Francisco, CA (August 2014)
- LinkedIn (Talk) Mountain View, CA (August 2014)
- Netflix (Talk) Los Gatos, CA (August 2014)
- Optimizely (Talk) San Francisco, CA (August 2014)
- Optimal Learning for Fun and Profit, an introduction to multi-armed bandits
 - Yelp Headquarters (Several Talks) San Francisco, CA (2013-2014)
 - Cornell University (Talk) Ithaca, NY (Feburary 2014)
 - Stanford University (Talk) Palo Alto, CA (January 2014)
 - University of California, Davis (Talk) Davis, CA (May 2014)
 - Cornell University (Talk) Ithaca, NY (September 2013)
 - Carnegie Mellon University (Talk) Mountain View, CA (April 2013)
 - Harvey Mudd College (Talk) Claremont, CA (April 2013)
 - Cornell University (Talk) Ithaca, NY (Feburary 2013)
 - Stanford University (Talk) Palo Alto, CA (January 2013)
 - Cornell University (Talk) Ithaca, NY (September 2012)
- Parallel Machine Learning Algorithms in Bioinformatics and Global Optimization, Thesis Defense
 - DOE CSGF Annual Conference (Talk) Washington D.C. (June 2012)
 - Cornell University (Talk) Ithaca, NY (May 2012)
- Learning for Metagenomic Assembly Validation and Optimization
 - Supercomputing 2011 (SC11) (Poster) Seattle, WA (November 2011)
 - DOE CSGF Annual Conference (Poster, award finalist) Washington D.C. (June 2011)
 - SIAM CSE conference (Talk) Reno, NV (February 2011)
 - INFORMS annual meeting (Talk) Austin, TX (November 2010)
 - Cornell Math Sciences Seminar (Talk) Ithaca, NY (November 2010)
 - DOE Joint Genome Institute Visiting Speaker (Talk) Walnut Creek, CA (August 2010)
- Development and Exploration of Velvetrope: a bitwise, parallel alignment algorithm on biological sequences
 - Supercomputing 2010 (SC10) (Poster, ACM student competition) New Orleans, LA (November 2010)
 - Cornell Math Sciences Seminar (Talk) Ithaca, NY (November 2010)

- DOE CSGF Annual Conference (Poster, award finalist) Washington D.C. (June 2010)
- Redundancy in random k-SAT
 - Cornell Engineering Research Conference (Poster) Ithaca, NY (May 2010)
 - DOE CSGF Annual Conference (Poster, award finalist) Washington D.C. (June 2009)
- Finite Element Analysis of Uncertain Interfaces
 - Oregon State University Computational Mathematics Seminar (Talk) Corvallis, OR (June 2008)

Recruiting Events

- Carnegie Mellon University
 - Seminar Talk (speaker) April 2013
- Cornell University
 - Career Fair September 2014
 - Tech Networking Reception September 2014
 - Resume Review and Office Hours September 2014
 - Tech Talk (speaker) September 2014
 - On campus interviews September 2014
 - Career Fair February 2014
 - Tech Networking Reception February 2014
 - Resume Review and Office Hours February 2014
 - Tech Talk (speaker) February 2014
 - On campus interviews February 2014
 - Career Fair September 2013
 - Resume Review and Office Hours September 2013
 - Tech Talk (speaker) September 2013
 - On campus interviews September 2013
 - Career Fair February 2013
 - Tech Talk (speaker) February 2013
 - Resume Review and Office Hours February 2013
 - On campus interviews February 2013
 - Career Fair September 2012
 - Tech Talk (speaker) September 2012
 - On campus interviews September 2012
- Harvey Mudd College
 - Tech Talk (speaker) April 2013
 - 5C Hackathon (speaker, judge) April 2013

• Insight Data Science

- Data Science Fellows Presentations October 2014
- Data Engineering Fellows Presentations October 2014
- Data Engineering Fellows Pitch (speaker) September 2014
- Data Engineering Fellows Presentations July 2014
- Data Science Fellows Presentations July 2014
- Data Engineering Fellows Pitch (speaker) July 2014
- Data Science Fellows Presentations February 2014
- Data Science Fellows Pitch (speaker) January 2014
- Data Science Fellows Presentations October 2013
- Data Science Fellows Presentations July 2013
- Data Science Fellows Pitch (speaker) June 2013
- Data Science Fellows Pitch (speaker) February 2013

• Stanford University

- Tech Talk (speaker) October 2014
- Big Hack (speaker, judge) April 2014
- Stanford AI Lab Masters Presentations (speaker) March 2014
- Tech Talk (speaker) January 2014
- Tech Talk (speaker) January 2013

• University of California, San Diego

- Career Fair October 2013
- Tech Talk (speaker) October 2013
- On Campus Interviews October 2013

• University of California, Davis

- Mathetmatics Department Seminar (speaker) May 2014
- Mathetmatics Seminar Reception and Dinner May 2014

• University of California, Berkeley

- Tech Talk (speaker) September 2014
- Information School Final Project Presentations (judge) May 2014

• Yelp Headquarters

- Dozens of closing calls and dinners 2012-2014
- 200+ Software Engineering and Data Science interviews 2012-2014
- San Francisco Data Science Meetup (introductory speaker) August 2014
- Intern NITE (speaker) July 2014
- Berkeley @ Yelp Tech Talk (speaker) April 2014
- Yelp Open House Event (speaker) November 2013
- Intern NITE (speaker) July 2013

- -Stanford Life Swap (speaker) – January 2013
- Intern NITE (speaker) October 2012

Participation in Workshops and Conferences

KDD 2014	New York, NY
Association for Computing Machinery/SIGKDD	August 24-27, 2014
WWW 2013	Rio de Janero, Brazil
World Wide Web Conference	May 13-17, 2013
Supercomputing 2011	Seattle, WA
*Association for Computing Machinery/IEEE	November 12-18, 2011
• SIAM Conference on Computational Science and Engineering Society for Industrial and Applied Mathematics	Reno, NV Feb 28-March 4, 2011
Supercomputing 2010	New Orleans, LA
• Association for Computing Machinery/IEEE	November 13-19, 2010
INFORMS Annual Meeting 2010	Austin, TX
• Institute for Operations Research and the Management Sciences	November 7-10, 2010
ICCS Computational Science Summer School (Many-core)	Oakland, CA
• International Center for Computational Science	August 2-6, 2010
Computational Science Graduate Fellowship Annual Conference	ence Washington D.C.
• Krell Institute	June 22-24, 2010
High Performance Computing Workshop	Washington D.C.
Krell Institute	$June \ 21, \ 2010$
Cornell Engineering Research Conference	Ithaca, NY
Cornell College of Engineering	March 16, 2010
Supercomputing 2009	Portland, OR
*Association for Computing Machinery/IEEE	November 14-20, 2009
q-bio Conference on Cellular Information Processing,	Los Alamos/Sante Fe, NM
* Los Alamos National Laboratory Center for Non-Linear Studies	August 5-9, 2009
q-bio Summer School on Cellular Information Processing	Los Alamos/Sante Fe, NM
• Los Alamos National Laboratory Center for Non-Linear Studies	July 20 - August 4, 2009
$ullet$ Computational Science Graduate Fellowship Annual Conference $Krell\ Institute$	ence Washington D.C. <i>July 14-16, 2009</i>
High Performance Computing Workshop	Washington D.C.
• Krell Institute	July 13, 2009
DOE ACTS Workshop (Computational Science Tools)	Berkeley, CA
• NERSC/LBNL/ASCR/DOE Office of Science	August 19-22, 2008
	ence Washington D.C. June 16-19, 2008
Risk Analysis: Perception, Policy and Practice Workshop	Research Triangle Park, NC
• Statistical and Applied Mathematical Sciences Institute	October 3-4, 2008
Kickoff Workshop of the SAMSI program on Risk Analysis	Research Triangle Park, NC
• Statistical and Applied Mathematical Sciences Institute	September 16-19, 2007
SAMSI/CRSC Undergraduate Modeling Workshop	Raleigh, NC
• SAMSI/NCSU/Duke	May 21-25, 2007
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Awards, Grants & Honors

Forbes 30 Under 30, Enterprise Tech	2016
Department of Energy Computational Science Graduate Fellowship (CSGF) (\$300 000) 2008	-2012
NERSC Production Allocation (PI) (100 000 Cray XT4 hours)	
NERSC Startup Allocation Renewal (PI) (15 000 Cray XT4 hours)	2012
Cornell University Conference Travel Grant (\$390)	2011
NERSC Startup Allocation Renewal (PI) (15 000 Cray XT4 hours)	
Cornell University Conference Travel Grant (\$390)	2010
NERSC Startup Allocation (PI) (15 000 Cray XT4 hours)	2010
DOE CSGF Essay Contest Honorable Mention (\$500)	2010
Cornell University Sage Fellowship (\$55 000, declined)	-2009
Joel Davis Award in Mathematics (\$1 000)	-2008
URISC Undergraduate Research Fellowship (\$1 500)	-2008
NSF Research Experience for Undergraduates Program (MPI PKS) (\$6 000)	2007
Paul Copson Memorial Scholarship in Physics (\$1 000)	-2007
NSF Research Experience for Undergraduates Program (UC Davis) (\$6 000)	2006
Nicodemus Scholarship in Physics (\$1 000)	-2006
Diversity Achievement Scholarship (\$4 000)	-2008

Selected Open Source Projects (github.com/sc932)

•		ython, C++, CUDA
	Global, black box optimization of expensive functions	2012 - Current
•	ALE: Assembly Likelihood Estimator Probabilistic evaluation of genome assemblies	C, Python
	Probabalistic evaluation of genome assemblies	2010 - 2012
•	Velvetrope	Python, C, CUDA
	$A\ parallel\ statistical\ algorithm\ for\ finding\ homologous\ regions\ within\ sequence$	s 2009 - 2010
•	BetaHelix	Java
	Computes various statistics about a left or right handed beta helix	2006 - 2007

Skills

- Numerical Analysis and Computer Science: Machine Learning, Data Mining, Optimization, Computational Science, Artificial Intelligence, Linear Algebra, Monte Carlo Methods, ODEs, PDEs, Iterative Methods, Parallel Programming, Distributed Systems, Data Structures
- Public Speaking: I've given several hundred technical talks to audiences at machine learning conferences, Fortune 500 boards, and beyond.
- **Development:** Python (preferred), C/C++, CUDA, JavaScript, LATEX
- Technology: MapReduce, numerical libraries, web frameworks, databases, linux, git, vim, tmux
- Discovering and implementing new ideas. Give me an API and a problem and I will figure it out.

- Diverse background in Math, Computer Science, Physics and Biology allows me to communicate to a wide scientific and general audience and begin contributing to any group immediately.
- I have worked in many places in a myriad of fields. I can readily learn and adapt to a new discipline, area or environment and start pushing real results quickly.