## Michael Y. Yu

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Key skills: Python, Numpy, Pandas, Matplotlib, XGBoost/LightGBM, C, C++, Javascript/Typescript, React Native

## **Positions**

Intel (PSG) San Jose, CA

Software Development Engineer

Jun 2018 – now

- Worked with senior engineers to determine what data was needed to diagnose FPGA compiler results gap
- Created Python tools to process data (logs and xml) and make visualization plots to diagnose those issues
- Wrote hooks in C++ codebase to dump needed data and fixed various bugs

**A Thinking Ape** (Y Combinator backed social-mobile games company; millions of installs) *Software Developer Engineer, Intern* 

**Vancouver, BC** *Apr – Aug 2013* 

- Full-stack development on main product line of games at profitable <20 engineers start-up
- Designed and implemented account management UI on iOS and Android for new user ID system which tracked the same player on multiple devices via Facebook or email
- Devised new algorithm for matching  $\sim$ 500 player teams in battle on Django server backend
- Collaborated with product manager to determine match metrics and created over 200% more quality matches

**BTI Systems** (cloud and metro networking company, now acquired by Juniper Networks) *Web Developer, Intern* 

Ottawa, ON

Feb – Jun 2012

• Created web application for visualizing bug statistics using jQuery backed by PHP and SQL

## **PROJECTS**

The Resistance game React Native mobile app

Mar 2019 – now

- Simplified real-time player interactions (including chat) implementation using Firebase and reactive pattern
- Maintained codebase health with React best practices, state abstractions using MobX, and custom React hooks
   Two Sigma Kaggle Competition
   Sep 2018 Jan 2019 (results in Aug 2019)
  - Built key based feature generation management system so experimental features can be turned off on the fly
  - Invented a DSL to describe a probability distribution of features from which to sample and cross-validate on

G-Research Financial Forecasting Challenge (\$30,000 prize Kaggle style data science competition) Feb – Apr 2018

- Finished 15<sup>th</sup> / 404; first place explains 43.5% of private leaderboard's target variance, mine explains 42.0%
- Invented a greedy linear model for picking out good features which needed Numba JIT speedup
- Wrote weighted versions of stats functions and MultiIndexing/reshaping utility code that Pandas was missing
   Raytracer 3D scene renderer

  Apr 2016

• C++ raytracing engine that uses "distributed ray tracing" to render realistic lighting

• Profiled with Visual Studio to identify a caching opportunity in starter matrix utility code to run 10× faster

Putnam Competition

Dec 2013

 $\bullet$  Scored 30, which is rank 216 /  $\sim$  4000

## EDUCATION

University of Toronto Toronto, ON

*M.Sc. Mathematics* (GRE Mathematics Subject Test score: 900 — 97 percentile) *H.B.Sc. Mathematics Specialist and Computer Science Major* (CGPA: 3.87/4)

Sep 2016 – Nov 2017 Sep 2012 – Jun 2016

- Received \$40,358 in academic awards and \$36,500 in NSERC research grants
- Finished Math Ph.D. course requirements (5/7 courses completed as undergrad) with A+ average
- Only one Specialist or two Majors is required for H.B.Sc degree completion