Yuanyuan Zhao

https://github.com/zhaoyuanyuan2011/

EDUCATION

Cornell University

Ithaca, NY

Master (M.P.S) in Computer and Information Science

Aug. 2018 - Dec. 2019

Email: yz2529@cornell.edu

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University of Illinois at Urbana-Champaign

Bachelor of Science in Computer Science and Mathematics

Champaign, IL *Aug.* 2014 – Dec. 2016

WORK EXPERIENCE

PlusAI Automotive, Inc.

Beijing, China

May 2019 - Aug 2019

Software Engineer Intern

- Obstacle Tracking with CNN: Set up data pipeline and finished implementation of a multiple object tracking model structures that utilizes Convolutional Neural Network, ResNet, and Feature Network Pyramid
- **Deep Learning**: Trained the model with KITTI dataset, implemented new MOTA and MOTP metrics inspired by KITTI benchmark, improved the precision from 58.5% to 79.3%, and reached an accuracy of 89.5%.

Inspur Electronic Information Industry Co., Ltd.

Beijing, China

AI Software Engineer Intern

Jan 2018 - Jul 2018

- Data Classification: Implemented value/frequency-based classifiers on Forex data; Designed and developed neural network model to predict exchange rate; Implemented stock prediction models utilizing ARIMA, GARCH and LSTM; Scrapped raw financial news online to predict the next investment hot spot for Bank of China.
- ML Research LSTM and Auto-encoder: Composed a paper on a novel description for exchange market based on auto-encoder and LSTM.

Morgan Stanley

Champaign, IL

Quantitative Analyst Intern (Remote)

May 2016 - Jul 2016

- Quantitative Analysis: Collected stock market data, and analyzed statistical correlation between fundamental factors and key performance indicators of stock market based on linear regression, F-test, Students t-test, R-squared test and White test for heteroscedasticity implemented in Python.
- Statistical Modeling: Quantified historical risk ratio parameters (alpha, beta and P/E ratio) associated with Chinas A-share market; established the impact of large beta on stock market bubble and crash risks.

ACADEMIC PROJECTS

NLP Kaggle Competition

Ithaca, NY

Cornell University

Nov 2019 - Dec 2019

- ROC Story Cloze Task: Designed and implemented an attention-augmented BiLSTM for as the encoder and a feedforward network as the output layer. Used GloVe as word embedding, and reached an accuracy of 54.7%.
- Language Model: Fined tuned a pre-trained language model BERT-mini based on HuggingFaces Transformers.

Drop Rate Prediction by Virtu Financial Inc

Ithaca, NY

Cornell University

Aug 2018 - Dec 2018

- Machine Learning Algorithms: Implemented and applied machine learning model, including Logistic Regression, Random Forest, Neural Network, KNN, SVM, to package drop rate data; Predicted real-time package drop rate with weather data at the accuracy of 74.0%.
- System Design: Designed project framework, modules and prediction and classification algorithms for possible outage and data package loss during high frequency trading; Visualized the predicting result and retained the final model periodically.

Programming Skills

- Languages and Tools: Python, Pytorch, Tensorflow, Keras, Java, C++, C, Swift, Ocaml
- Coursework: Data Structures, Numerical Analysis, Algorithms and Computational Models, Graph Theory, Data Mining, Artificial Intelligence, Distributed Systems, Machine Learning, Cloud Computing, Computer Vision, Natural Language Processing