

# Eva Wang

M.S. in Computational Science, UC San Diego  
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## SKILLS

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- **Programming:** Python, Go (GoLang), C++, JavaScript
- **Framworks & Techniques:** Tensorflow, Keras, OpenCV; Node.js, React.js; RestAPI, GraphQL, PostgreSQL, MongoDB, Git
- **Courses:** Data Structure and Algorithms; Graduate Networked Systems; Parallel Computation; Recommend Systems and Web Mining; Computer Vision; Neural Networks for Pattern Recognition; Computational Genomics; Numerical Optimizations.
- **Certifications:** DeepLearning.AI TensorFlow Developer Professional Certificate; Programming with GoLang Specialization.

## EDUCATION

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- **University of California San Diego** La Jolla, CA  
*M.S. in Computational Science* 09/2019 - Expected 2021
- **Stanford University** Palo Alto, CA  
*Graduate Certificate in Quantitative Finance (Statistics)* 06/2014 - 03/2015
- **University of International Business and Economics** Beijing, China  
*M.S. in Finance (Honor)* 09/2012 - 07/2014

## EXPERIENCE

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- **Dynam AI** 08/2020 - 12/2020  
*Algorithm Scientist Intern* San Diego, CA
  - **Machine Learning:** Research on interpretable ML such as LIME and SHAP, and feature importance clustering.
  - **Web Scraper and Parser:** Develop web scraping and parsing tools, pipelines APIs.
- **Drone Lab - Qualcomm Institute UCSD Division** 10/2019 - 04/2020  
*Research Assistant* San Diego, CA
  - **Computer Vision:** Researched on Object Detection and Segmentation.
- **Udacity** 07/2016 - 02/2019  
*Code Reviewer* Beijing, China
  - **Machine Learning:** Reviewed and guided students' projects to complete their Machine Learning Nanodegree program.
  - **Data Warehouse:** Maintained the database warehouse for DiDi-Algo competition platform.
- **Huidi Investment (Hedge Fund Startup)** 10/2015 - 07/2016  
*Quantitative Developer* Beijing, China
  - **Portfolio Management:** Built models for portfolio hedging, portfolio optimization and price forecasting.
  - **Quant Desk:** Contributed Python backend applications for hedge fund managers and portfolio management.
- **Morgan Stanley** 06/2015 - 09/2015  
*Quant Trainee* Beijing, China
  - **High-frequency Trading & Simulation System:** Predicted the mid-price and spread by utilizing machine learning, calibrated the dealers' indifference valuation and bid-ask quotes to narrow down the inventory risk in simulation system.

## SELECTED PROJECTS

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- **Recommendation System:** Build a Recommendation Engine based on user-based and item-based Collaborative Filtering.
- **Build a Surfstore Sever:** Implement a Dropbox-like app sync Clients RPC and Server's metadata and blockhash by Go.
- **Research on Conjugate Gradient Method (CG):** Final Project for Graduate Student in Numerical Methods Class.
- **Market-Making Trading Strategies on Limit Order Books:** Modified ACD-GARCH model, considered Poisson processes, modeling on individual dealers' optimized bid-ask trading strategies for narrowing risk based on high-frequency financial data.

## PUBLICATION & RESEARCH REVIEWS

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- "AAAI-17 Monte Carlo Localization: Efficient Position Estimation for Robots.", Feb 2017, Synced Technical Reviews.
- "Autoregressive Conditional Duration with Generalized Autoregressive Conditional Heteroscedasticity model (ACD-GARCH) for Irregularly Spaced High-Frequency Financial Data," Nov 2016, Master's Thesis (Outstanding Honor).
- "Empirical Research on the CSI300 Futures GARCH-VaR Risk Management," Feb 2015, Modern Economic Information.