Bill Li

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Education

University of California, Los Angeles   Expected June 2018
Mathematics/Economics and Statistics, B.S., with Specialization in Computing
Major GPA: 3.42 **Overall GPA:** 3.31
Coursework:

Math 115A Linear Algebra	**Math 131A** Analysis
Math 151A Applied Numerical Methods	**Math 156** Machine Learning
Math 164 Optimization	**Math 170A, 170B** Probability Theory
Math 191 Numerical Linear Algebra for Data Science	**Stats 100B** Mathematical Statistics
Stats 100C Linear Models	**Stats 102A** Computational Statistics
Stats C183 Statistical Models in Finance	**PIC 10A, 10B, 20A** Programming in C++, Java
Coursera (Duke U.) Managing Big Data with MySQL	

Skills: R (Proficient), Python (Intermediate), TensorFlow (Intermediate), MySQL (Intermediate), C++ (Beginner), Java (Beginner), Teradata (Beginner), Matlab (Beginner)

Work Experience

Deep Learning Researcher, The Ozcan Research Group   July 2017 – Present
- Self-studied TensorFlow and applied style transfer using the VGG model
- Edited an autoencoder to include more convolution layers with pyramid decomposition and residual learning blocks to denoise images to a PSNR value of almost 40 for a bit depth of 8
- Experimenting on autoencoder architectures for tomographic image denoising

Quantitative Analyst, Totum Wealth   Jan 2017 – June 2017
- Performed Monte Carlo Simulation for portfolios in a time span of 35 years in R
- Cleaned and prepared more than 30,000 entries of fund data in PostgreSQL
- Extracted 300,000 entries of fund return data in XML format from Xignite and performed beta analysis in R

Summer Analyst, Bright Harbor Advisors   June 2016 – Sep 2016
- Developed a Shiny application in R to visualize SEC Form Ds for PE and VC funds to improve the daily processing rate, decreasing the average reading time from four hours to one minute
- Automated Salesforce data merging; used Excel VBA to combine multiple reports in Salesforce
- Managed client meetings and two roadshows by parsing almost 45000 entries of customer data in Salesforce
- Compiled a list of strengths and weaknesses for more than 20 IM software through web scraping

Projects

Quantopian Paper Trading Contest   Aug 2017 - Present
- Developed a trading algorithm in Python to compete in Quantopian's trading contest starting from Sep 2017
- Currently ranked top 10% among the 363 algorithms

Kaggle Competition, The Nature Conservancy Fisheries Monitoring   Mar 2017
- Fine-tuned a pre-trained CNN to classify tuna species from photographs of fishing boats
- Achieved top 12% ranking given limited computing power

Additional Information

Club Memberships: Beta Alpha Psi, UCLA Electronic Design and Media Collective (EDMC), AIESEC at UCLA, UCLA Men's Rowing Novice, Algorithmic Trading at UCLA, ACM AI Reading Group
Interests: Electronic music (house, techno, techno house, deep house, acid house), DOTA 2, soccer