Jerry Mao

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Education Massachusetts Institute of Technology

Cambridge, MA, U.S.

Candidate for Master of Engineering in EECS (Artificial Intelligence); GPA 5.0/5.0

Expected January 2024

- Selected coursework: Sensorimotor Learning, Machine Learning, Advanced Algorithms
- Selected Fall 2022 coursework: ML for Inverse Graphics, Computational Cognitive Science

Candidate for Bachelor of Science in Computer Science and Mathematics; GPA 5.0/5.0

• Selected coursework: Advanced Research, Performance Engineering, Linear Algebra, Statistics

Expected May 2023

Experience

Hudson River Trading

New York, NY, U.S.

Algorithm developer intern

May 2022 - August 2022

- Analysed generative properties of attention-based neural networks when applied to securities pricing data,
 evaluating custom model architectures on a suite of metrics to compare with baseline autoregressive algorithms.
- Modelled high-frequency cryptocurrency prices to create automatic trading algorithms deployed to live markets, and empirically verified strategy profitability through backtests on a range of currencies.

MIT Computer Science and Artificial Intelligence Laboratory

Cambridge, MA, U.S.

SuperUROP scholar - Improbable AI Group

September 2021 – present

- Researching deep learning and reinforcement learning algorithms for language-conditioned robotic manipulation.
- Evaluated pipelined baseline algorithms combining language and manipulation models in the literature.

Undergraduate research assistant - Improbable AI Group

February 2020 – August 2021

• Streamlined machine learning research workflows by designing an experiment interface that automates cloud deployment, supporting results analysis across at least 3 platforms to alleviate academic compute constraints.

QuantCo

Karlsruhe, BW, Germany

Software engineer intern

June 2021 – August 2021

- Optimised linear algebra library for matrix "sandwich" products by contributing new parallelism options to open-source BLIS framework, resulting in performance increases of up to 40% for narrow matrices.
- Prototyped a new algorithm for data preprocessing, resolving pain points in data analysis workflows with an extensible solution that is also 20% more efficient.

Optiver

Sydney, NSW, Australia

Software developer intern

December 2020 - January 2021

- Researched machine learning algorithms for derivatives trading, combining theoretical results with empirical backtests to report proposed solutions for further work.
- Advised design for new parameters in commodities pricing system, and supported periodic system maintenance.

Software developer intern

June 2020 – August 2020

- Invented a new algorithm for managing open options-trading orders, provably increasing flexibility by 30-fold.
- Automated commodities pricing parameters, launching a new trading desk integrated with existing frameworks.

Freelance

MIT Battlecode AI Programming Competition

Cambridge, MA, U.S.

President and organising committee member

September 2019 – present

- Directed technical design for a complex artificial intelligence game, in an international event for college and professional level participants attracting over 1000 registrations every year.
- Architected distributed infrastructure for asynchronous task execution in Google Cloud, using Docker and Pub/Sub to create a scalable system running over 25 000 matches daily.

Finalist and competitor

December 2015 - February 2019

• Designed AI strategy approach and coordinated team workflow in a limited one-month development cycle, to become a three-time tournament finalist and achieve 2nd place worldwide at the onsite finals.

Informatics Olympiads and Competitive Programming

June 2010 – present

- ICPC 2021 world finalist with perfect score in NENA, 1st place in NADC and 2nd place in NAC.
- International Olympiad in Informatics (IOI) gold medallist (2017) and four-time medallist from 2015 to 2018.
- Google Codejam competitor, placing 39th (2020) and 47th (Distributed) out of 96 000 competitors globally.

Skills

Selected languages: C++, Python, Go, Java, TypeScript, MySQL, Q#

Selected tools and technologies: PyTorch, XGBoost, Git, Docker, GCP, AWS EC2, OpenMP, Arduino