

MICHAEL ZHANG

michaelszhang.github.io

EDUCATION

- Massachusetts Institute of Technology** | Cambridge, MA *Feb 2024*
Master of Engineering: Artificial Intelligence Concentration GPA: 5.0/5.0
Worked with professor Phiala Shanahan on flow-based sampling algorithms for large-N gauge theories.
- Massachusetts Institute of Technology** | Cambridge, MA *Jun 2023*
Bachelor of Science: Double Major in Computer Science and Math, Minor in Physics GPA: 5.0/5.0
Relevant Coursework: Machine Learning, Statistical Learning Theory, Algorithms for Inference

WORK EXPERIENCE

- Quantitative Trader**, Jane Street | New York, NY *Jan 2024 - Present*
- Options trader.
- Quantitative Trading Intern**, Jane Street | New York, NY *Jun 2023 - Aug 2023*
- Worked with full-time options traders on various quantitative projects.
- Quantitative Trading Intern**, Jane Street | New York, NY *May 2022 - Aug 2022*
- Used Pandas and Excel to investigate cryptocurrency market structure and stock-exchange closing auctions.
- Learned about various models, some involving machine learning, that can be used to analyze market data.
- Quantitative Trading Intern**, Optiver | Chicago, IL *Jun 2021 - Aug 2021*
- Excelled in a four-week option theory course and an intern algotrading competition.
- Traded S&P futures and options in a simulated environment with live market data.
- Contributed to a pricing model for index options.
- Undergraduate Researcher**, MIT Quest for Intelligence | Cambridge, MA *Sep 2020 - Dec 2021*
- Optimized neural networks for performing symbolic regression on datasets involving extrapolation.
- Developed an architecture for fitting equations to data governed by parametric and differential equations.
- Investigated the end-to-end training of complex models incorporating symbolic regression networks.
- Software Engineering Intern**, PayPal | San Jose, CA *May 2020 - Aug 2020*
- Built sentiment analysis models to analyze posts on social media and interactions with customer service.
- Created baseline models to validate H2O.ai software for PayPal use.
- Tech stack: Python, Pytorch, NLP, BERT, MLflow, transfer learning.

AWARDS

- USA Computing Olympiad Finalist (top 26 in U.S.)
- USA Math Olympiad Qualifier (score: 15)
- USA Physics Olympiad Silver Medalist
- Putnam Competition Top 500
- Stanford ProCo Grand Prize
- received \$2,500 National Merit Scholarship

ADDITIONAL SKILLS

Computer: Python, Numpy, Pytorch, Pandas, Tensorflow, Java, JavaScript, React.js, Latex
Languages: native proficiency in English, conversational proficiency in Mandarin, basic skills in Spanish