

Wenda Zhou

Education

- 2015– **Ph.D. Student**, *Columbia University Department of Statistics*.
- 2014–2015 **MMaths (Part III)**, *University of Cambridge*.
- 2011–2014 **B.A. Mathematics**, *University of Cambridge*.
- 2009–2011 **Baccalauréat Scientifique**, *Lycée International, St Germain en Laye*,
Mention *Très Bien*.

Prizes and Awards

- 2011 **1st prize**, *Concours Général de Physique-Chimie*.
- 2011 **3rd prize**, *Concours Général de Mathématiques*.
- 2010 **2nd prize**, *Olympiades Académiques de Mathématiques (French Mathematical Olympiads)*.

Work Experience

- 2017 **Teaching Assistant**, *Columbia University, New York*.
I taught the calculus-based intro to statistics course at Columbia in the 2017 summer term. The material is available at [.](#)
- 2014 **Intern**, *AHL, London*.
I had the opportunity to work at AHL for four weeks during the winter and ten weeks during the summer. During the winter, I implemented a dashboard aggregating and visualizing the risk exposure of various strategies traded by the fixed income team. During the summer, I worked on collecting and analyzing several data sets, applying a wide variety of techniques, from simple time series analysis to machine learning algorithms to develop trading systems.
- 2013 **Software developer**, *Futurmaster, Paris*.
I investigated the behaviour of sales for suppliers in the case of promotional events, using, amongst others, linear mixed effect models. I also worked on improving the development process based on my previous experience at Microsoft, introducing among others a structured code review process, and contributing to the general development process.
- 2012 **Program Manager**, *Microsoft, Paris*.
PM on the “Music Intelligence” team, responsible for algorithms concerning classification, extrapolation and verification of music metadata. Main responsibility included design and tuning of an algorithm to automatically select featured content on the music market place, and coordination with various stakeholders (engineering, business, editorial).

155 Claremont Avenue, Room 730 – New York, NY, 10027, USA

☎ +19078064777 • ✉ wz2335@columbia.edu • 🌐 wendazhou.com

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Volunteer experience

- 2016–2017 **Ph.D. student representative**, *Columbia University*.
I was responsible for coordinating student activities and communicating between the Ph.D. students and the faculty.
- 2014 **Mathematician in residence**, *Comberton village college*, Cambridge.
As part of the Cambridge “Mathematicians in residence” program, I spent two weeks teaching mathematics every day in a local sixth form. The responsibilities varied from simply assisting in the classroom to leading the classes.
- 2013–2014 **Men’s Lower Boat Captain**, *Lady Margaret Boat Club*.
I am responsible for organising the training of more than fifty new rowers.
- 2012 **Volunteer**, *STIMULUS*, Cambridge.
Stimulus is a “community service programme which gives Cambridge University students the opportunity to work with pupils in local schools”. I have helped in a Year 11 class, teaching mathematics.
- 2011-2014 **Volunteer**, *St John’s college access team*, Cambridge.
I volunteered with my college’s access team, helping with tours given to visiting school and answering students’ questions during open days.

Research interests

- High-dimensional statistics *Problems in the n/p constant asymptotic and compressed sensing.*
- Deep learning *Empirical work on describing the training process.*

Computing Skills

- Python *Proficient in Python, scientific python (Numpy/Scipy) and deep learning (tensorflow).*
- C++ *Proficient in modern C++.*
- Matlab *Learned through university computer projects and online machine learning courses.*

Languages

- English Fluent
- French Fluent *Native French speaker.*
- German CEFR level C1 *Deutsche Sprachdiplom C1*
- Spanish Intermediate