maxtanhk.com

Education

University of California, Los Angeles

• Ph.D. Candidate, Mathematics.

Advisor: Andrea L. Bertozzi.

Masters of Arts in Mathematics.

Aug 2021 - Dec 2026

(GPA: 3.98/4.00)

Aug 2021 - Jun 2022

• Relevant Courses: Statistical Learning, High-dimensional Statistics, Optimization, Causal Inference, Functional Analysis.

National University of Singapore

• Bachelor of Science (Honours) in Applied Mathematics with Highest Distinction.

Aug 2017 - May 2021

• Second Major in Physics and Minor in Statistics.

(GPA: 4.97/5.00)

- Ho Family Prize Top graduating student in Applied Mathematics, with 28 A+'s in Math/Physics/Statistics courses.
- Relevant Courses: Math of Machine Learning, Bayesian Statistics, Differential Geometry, PDEs, Statistical Mechanics.

Industrial/Work Experiences

Quantitative Research Intern, WorldQuant

Sep 2025 – Mar 2026 (Tentative)

• Details not available due to NDA. General Topics: C++, Time-Series Analysis, and Machine Learning.

Data Scientist Intern, Amazon Search Data Science and Economics

 $Jun\ 2025 - Sep\ 2025$

- Pioneered the combination of using ℓ^0 -changepoint detection algorithms for 78 search metrics in 17 locales with multi-agent LLMs to generate interpretable economic insights, implemented and orchestrated using Strands/LangGraph and ECS/Docker in AWS Bedrock AgentCore. (Paper with public dataset submitted to a conference.)
- Spearheaded internal adoption of agentic coding assistants, genAI tools, and MCP servers to accelerate workflows.

Academic Experiences

Graduate Research Assistant, UCLA

2022 - Present

- Developed the ORACLE-VARX framework using double machine learning and orthogonal regression to identify covariate-adjusted causal and lead-lag dependencies in high-dimensional and multivariate time series via vector autoregressive models, implemented in Python with EconML and statsmodels (submitted to a conference).
- Architected a continuum traffic network model from scratch in Python using object-oriented programming, integrating traffic data with stochastic block coordinate descent algorithms for high-dimensional models.
- Designed numerical schemes for PDEs from fluid dynamics and implemented penalized regression for physics-informed parametrized functions while analyzing properties via functional analysis and differential topology. (Paper on arXiv.)

Graduate Teaching Assistant, UCLA

• Developed 786 pages of instructional materials across 10 quarters for advanced mathematics courses (Algorithms, Probability, Graduate PDEs, Mathematical Finance, and Analysis), with an average teaching evaluation of 8.6/9.0.

Undergraduate Research Assistant, NUS

- Developed a numerical scheme incorporating hypothesis testing and regression in R for quantum field theory simulations.
- Co-authored a 148-page paper investigating a fundamental conjecture in mathematical general relativity.

Undergraduate Research Assistant, UNC - Chapel Hill

2019

• Designed Bayesian hierarchical models for analyzing astrophysical data with Markov chain Monte Carlo samplers in R.

Undergraduate Teaching Assistant, NUS

2019 - 2021

• Served as TA for discrete structures and Python programming across 5 semesters, with average feedback score of 4.8/5.0.

Selected Publications

- Weak Cosmic Censorship Conjecture for the Spherically Symmetric Einstein-Maxwell-Charged Scalar Field System. X. An, H.K. Tan. | arXiv preprint arXiv:2402.16250.
- Hierarchical Bayesian Thermonuclear Rate for the 7Be (n, p) 7Li Big Bang Nucleosynthesis Reaction. R.S de Souza, H.K. Tan, A. Coc, C. Iliadis. | The Astrophysical Journal 894 (2), 134.

Skills/Others

- Programming Languages & Frameworks: Python (NumPy, cyxpy, ruptures, SciPy, scikit-learn, statsmodels, pandas, PyTorch, causal-learn, EconML, strands, LangGraph), R, SQL, AWS, C++ (Intermediate), LaTeX
- AWS Stack: EC2, S3, Glue/Crawler, Athena, Lambda, Fargate, ECS/ECR, Bedrock, Bedrock AgentCore.
- Languages: English & Mandarin Chinese (Native/Bilingual), Japanese (Intermediate).