

[REDACTED]

EDUCATION:

- M.S. in Predictive Analytics**, DePaul University - Chicago, IL Expected
▪ Cumulative GPA: 4.0/4.0; Major GPA: 4.0/4.0 Mar 2015
- B.S. in Applied Mathematics**, University of California - Los Angeles, CA Graduated
▪ Concentration: Actuarial Science, Exam P, FM, MFE Sept 2011

TECHNICAL SUMMARY:

- Programming (YOE):** Python(2), Java(1), SQL(0.5)
- Quantitative Research (YOE):** NumPy(2), R(1), MATLAB(0.5), SAS(0.5), WEKA(0.5)
- Environment:** MS Windows, Linux

PROJECTS:

- Bayesian S&P 500 Trading Signal Generator** Fall 2013
▪ Anticipate daily market movement in R based on training of 7 year of market data, VIX, return, and technical oscillators.
▪ Achieved 83% accuracy over 3 year testing trading period and 41% annualized return.
- Yelp Recommendation System** Fall 2013
▪ Developed a Yelp recommendation system in Python user-business review pair.
▪ Addressed “cold-start” problem by splitting datasets using customized matrix structure.
▪ Designed classification algorithm based on Cosine Similarity with support of PCA and clustering techniques.
- Twitter SNA – Influencers in Social Networks** Spring 13
▪ Built and evaluated logistic models in SAS, and performed statistical analysis, feature selection procedure, and cross-validation on user activities.
▪ Successfully identified influencer with sensitivity accuracy of 78.3%, and completed with technical documentation, visualization, and presentation.

RELATED EXPERIENCE:

- Developer Intern**, [REDACTED] Jan 2014
▪ Integrating API call on server with parallel ability for initializing. - Mar 2014
▪ Designing and Implementing customized error handling package.
- Teaching Assistant – Python**, [REDACTED] Sept 2013
▪ Assisting Python lab sessions on basic programming, OO and recursion. - Present
Also tutor Java and some algorithms in tutor center.
- Private Tutor – Math/Statistics**, [REDACTED] Dec 2011
▪ Facilitate review sessions for 20+ college level students on varieties of - Dec 2012
subjects.
- Investment and Wealth Management Intern**, [REDACTED] Jan 2011
▪ Supervised 10+ interns on projects directed by CRM manager in business - Jun 2011
development, equity and business research, conference preparation. Created
planning strategy and presentation.
- Data Analyst Intern**, [REDACTED] July 2010
▪ Assisted QA director on data gathering, input, analysis and report from in- - Sept 2010
house laboratory using R and Excel on daily basis.
▪ Prepared documents for inventory management, project management, and
tracking sheets for lab experiments.

COURSEWORK and SKILLS:

Regression Analysis, Advance Scripting (R, SAS), Programing in Data Mining, Machine Learning and Neural Network, Database Design, Probability Theory, Time and Interest Theory, Modeling of Financial Engineering.