

Yigong Yuan

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Data Scientist with Financial Background | Los Angeles, CA

EDUCATION

UCLA ANDERSON SCHOOL OF MANAGEMENT

Los Angeles, CA

- *Master of Science in Business Analytics (MSBA)*

Sep. 2023 – Dec. 2024

NANJING UNIVERSITY (NJU)

Nanjing, China

- *Bachelor of Science in Finance*

Sep. 2019 – Jun. 2023

TECHNICAL SKILLS

Programming: SQL (MySQL, BigQuery), Python (Pandas, Numpy, Scipy, Scikit-learn, Matplotlib, Pytorch), R

BI Tools: Tableau, Spark (Databricks), Anaconda (Spyder, Jupyter Notebook), MS Certified: Azure Fundamentals

Data Science: Prob. & Stats, A/B Testing, Regression Models, ML (Random Forest, CNN, LSTM, DeepFM, Llama2)

PUBLICATION & PROJECTS

Comparison of Stock & Index Price Prediction between FNN and LSTM Scenarios (accepted by FFIT 2022)

- Predicted normalized 1600+ data from 7 years, FNN reaches avg accuracy of 83% while LSTM reaches 91%

LA Crime Reports Spark SQL Analysis

- Analyzed 766k+ LA crime data with Databricks SQL (for big data), rating danger level of districts in respects of crime type seriousness and deadly weapon usage and safety environment around UCLA, visualized in heatmap

CTR Prediction with DeepFM on Avazu Data

- Utilized DeepFM algorithm with Jupyter Notebook to predict Click-Through Rate (CTR) on 11-day Avazu data with a 40 million + training set, cleaned data to avoid dimension collapse, reached ROC-AUC Score of 51.19%

LLM Natural Language Processing for Medical Information System (Purdue Data 4 Good Case Competition)

- Applied Llama 2 to extract crucial information from 2001 sets of synthesized transcriptions into structured forms

PROFESSIONAL EXPERIENCE

CHINA ASSET MANAGEMENT

Beijing, China

Compliance Department Intern

Oct. 2022 – Jan. 2023

- Conducted anomaly detection to identify potential money laundering accounts using an Isolation Forest model and developed Tableau dashboard to provide monthly reporting to Central Bank
- Designed a documentation system using Confluence to organize documents among four working groups

DAHAN PRIVATE EQUITY FUND MANAGEMENT

Beijing, China

Investment Assistant

Jul. 2022 – Oct. 2022

- Filtered out high-risk companies with market data acquired Wind stored in Excel Notebook and created Tableau dashboard to summarize key debt and risk metrics by company across portfolio
- Analyzed default debt amount and its underlying assets to identify over 10 potential valuable customers per week for bankruptcy consulting, and developed key word extraction model from the reorganization plans for assistance
- Programed MySQL system for data filtering and programed debt recovery rate model for bond evaluation

BLACKSTONE INC.

Remote

Part-Time Assistant for Investment

Jan. 2022 – Feb. 2022

- Assisted IPO process including financial due diligence, profit forecasting and application of red silk framework

DELOITTE CHINA

Shanghai, China

Management Consulting Cloud Business Line Intern

Aug. 2021 – Oct. 2021

- Designed Data Pipelines framework for Guangxi Social Security Bureau, conducting batch processing for data sources to serve strategies of political supervision, social services and smart decision-making
- Designed data visualization dashboard used by government agents for daily Social Security data monitoring

LEADERSHIP & INTEREST

NJU Alumni Association (Secretariat Services Officer), Soccer (Business School Captain), Half Marathon, Photography