Jiawen Yan

(646)266-5789 | jiawen.yan@columbia.edu | 235W 109ST, NY, 10025

EDUCATION

Columbia University - The Fu Foundation School of Engineering and Applied Science Aug. 2019 - Aug. 2020
Master of Science, Operations Research concentrated in Business Analytics *New York, US*

Tsinghua University - School of Economics and Management Aug. 2018 - Aug. 2020
Master of Science, Dual Master's Degree Program of Business Analytics *Beijing, CN*
  · GPA:3.89/4.00; Ranking: Top 1%
  · Honors: National Scholarship (Top 1%); Tang Lixin Study Abroad Scholarship (Top 0.1%, 100,000 RMB)

Southwestern University of Finance and Economics - School of Economics and Management Aug. 2014 - Jun. 2018
Bachelor of Science, Finance and Economics *Chengdu, CN*
  · GPA:4.2/5.0; Ranking: 1/150; Outstanding Undergraduate Representative
  · Honors: National Scholarship (Top 1%); Tang Lixin Scholarship (Top 0.1%); Outstanding Winner of Modeling Contest (Top 0.13%)

Texas A&M University - Bush School of Economics Aug. 2016 - Dec. 2016
Exchange Student (CSC Scholarship) *Texas, US*

PROFESSIONAL EXPERIENCE

Alibaba Group Dec. 2019 - Jan. 2020
Data Analyst Intern, New Retail Technology Business Group *Hangzhou, China*
  · Engaged in the strategy setting of sign-in red packets in Taobao Live to increase user retention rate
    - Implemented Batch Constrained Q-Learning on Alibaba A3gent; estimated strategy performance using importance sampling estimator; designed AB test and achieved 5% higher user retention rate than random policy at industry-accepted cost level
    - Drafted a 16-pages documentation recording the background, model setting and experiments results in detail
  · Participated in an experiment optimizing the coupons issuing process on Taobao Live to increase GMV
    - Employed off-policy reinforcement learning models on Horizon platform to maximize the user purchasing behaviors on Taobao Live; compared 34 experiments with different settings; increased GMV by 65% compared with random policy
    - Collected the advantages and potential limitations of reinforcement learning models in industry settings

Kwai Technology Sept. 2018 - Dec. 2018
Data Analyst Intern, Community Science Group *Beijing, China*
  · Engaged in project drilling down on users' unfollowing behavior and make specific suggestions for operations team
    - Merged 4 raw tables with 2.2 million observations using SQL on Kwai Hive; constructed 41 original features, including 14 APP-level, 7 host-level, 14 user-level, and 6 interaction-level features
    - Compared prediction performances of 11 machine learning models; conducted feature of importance analysis; increased out-of-sample prediction accuracy by 4.2% using one-layer neural network compared to benchmark Logistic regression

The Chinese University of Hong Kong Sept. 2017 - Aug. 2019
Senior Research Assistant *Shenzhen, China*
  · Leaded an equity research project using massive textual corpus to construct trading strategies for A-share companies
    - Constructed 9 sentiment factors from 1.3 mn analyst reports, 10.2 mn news articles and 1.2 bn social media posts from 2000 to 2018; compared 9 machine learning models for asset pricing and analyzed feature of importance over 91 pricing loadings; backtested with 3.40% monthly return with Sharpe ratio of 0.85;
    - Drafted 48-pages report: *Machine Learning Engined Asset Pricing: Evidence from China Financial Market* [Link]
  · Engaged in a large-scale image analysis project exploring the face value of analysts on information dissemination
    - Designed Python scripts to collect 20 mn U.S. analyst-related LinkedIn profiles, and 0.51 mn detailed profiles of China registered analysts; performed image analysis to profile pictures, extracted 3 facial traits - approachability, youthfulness and attractiveness, and dominance from 68 key fiducial points; analyzed market and career path consequences;
    - Co-authored 84-pages working paper: *Face Value: Do Perceived Facial Impression Matter for Sell-side Analysts?* [Link]

National Undergraduate Research Project May. 2016 - May. 2017
Project Leader *Chengdu, China*
  · Leaded a A-tier project exploring the effects of textual data on financial market; supported by Ministry of Education, 10,000 RMB
    - Trained a Naive Bayes classifier using 10,000 manually labelled sentences; achieved 85% 10-folds cross validation accuracy; documented the information content of 0.32 mn content analyst reports and 1.2 mn listed companies notices in China
    - Publication: *Does Textual Tone in Analyst Reports Affect Stock Price Synchronicity?*, Journal of Mgmt. & Sci. in China, IF 4.3

LEADERSHIP EXPERIENCE

Digital Asset Student Association May. 2019 - Dec. 2019
Founder *Beijing, China*
  · Founded the financial digital asset student association in Tsinghua University with 32 active group members
  · Held the 2019 Financial Digital Asset Conference with more than 500 industry and academia participants

SKILLS & HOBBIES

  · Certificates: CFA Level III Candidate, Securities Qualification Certificate, Accounting Qualification Certificate
  · Programming: Python, Stata, Linux OS, SQL, R and Tableau; Databases: WRDS, CSMAR, Thomson ONE and Bloomberg
  · Marathon Runner: finisher of Beijing (2018), Wenjiang (2018) and Shuangyi (2017) marathons;
  · Volunteering: F1 USGP global volunteer (2016); Jirrulinga wildlife global volunteer (2015);