Yu Yanqiu

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Objective: BNP Quant Research Intern

SUMMARY

1. Received advanced training in data science. Two years' experience in data manipulation with python, R, machine learning and deep learning.
2. Experience in text mining and natural language processing.
3. Experience in quantitative trading.
4. Passion for gaining insights from data. Strong learning ability and teamwork spirit; able to work under pressure.

EDUCATION

The University of Hong Kong *Sep 2018 - Jan 2020*

Master of Data Science *Hong Kong*

- GPA: 4.03 out of 4.3
- Received training in statistics and computer science

Peking University *Sep 2012 - Jul 2018*

Bachelor of Medicine: Systematic and computatioinal biology *Beijing*

- 2017-2018 Research on Drug Discovery at the Institute of Systematic Biology.

PROJECT EXPERIENCE

Guosen Seccurities *May 2019 - Present*

Trading Strategy Researcher , Financial Engineering *Shenzhen*

- Implement and backtest some strategies on A-share stock market with Python and R.

Pactera *Jul 2018 - Aug 2018*

Data Mining *Beijing*

- Hua Xia Bank(Beijing) Customer Churn Warning
  - Participate in the project of the customer churn warning model: use python and R for data cleaning, feature extraction, and build machine learning models to predict customer churn
  - Participate in the early stage of the project of customer churn warning model with big data platform based on sparkR

National Medical Data Center (Peking University Medical Information Center) *Nov 2017 - Jun 2018*

Text Mining *Beijing*

Using python programming to perform text mining

- Text cleaning: extracting information using regular expressions and other technique.
- Text classification: use different feature engineering and machine learning, deep learning methods for text classification.

Peking University *Feb 2017 - Jun 2018*

Computational Drug Discovery *Beijing*

- Discover drugs based on its interaction with genome expression with statistical model and deep learning using Python. The drugs found are proved to be effective. The project received investment from angel investors.

SKILLS

- **Data Manipulation:** Proficient in the data manipulation with python and R.
- **Probability and Statistics:** Familiar with probability theory; Familiar with common statistical models and their implementation.
- **Machine Learning and Text Mining:** Familiar with common machine learning and deep learning algorithms and their implementation. Experience in text mining and natural language processing.