Jay Peng

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SUMMARY

Master's graduate in Data Science from NYU with experience in credit risk modeling, customer segmentation, stock price prediction, and automated workflows from data to dashboard. Proficient in Python, SQL, and data visualization tools. Seeking roles where data drives strategic decision-making. Founded a university weightlifting club and completed a 4,000-mile solo road trip—showcasing leadership, grit, and curiosity beyond the classroom.

EDUCATION

New York University **August 2023 – May 2025**
Master of Science in Data Science | GPA: 3.9/4.0 New York, NY
Courses: Decision Models and Analytics, Causal Inference, Optimization, Big Data, Machine Learning in Finance

University of Pennsylvania | GPA: 3.7/4.0 **January 2022 – May 2022**
Exchange Student Philadelphia, PA
Courses: Applied Machine Learning, Leadership and Interpersonal Communication, Software Engineering

Southern University of Science and Technology **August 2019 – June 2023**
Bachelor of Engineering in Computer Science | GPA: 3.8/4.0 Shenzhen, GD
Courses: Algorithm Design and Analysis, Time Series Analysis, Principle of Database System, Linear Algebra, Financial Market and Institution, Data Structures and Algorithms.

SKILLS & AWARDS

Skill: Python(Scipy, Scikit-learn, Pandas, Numpy, etc.), SQL, Tableau, PowerBI, Excel, AWS, JIRA, Hadoop, Machine Learning, Experiment Design(Product Metrics, AB testing),
Awards: Outstanding Student Scholarship (Top 3%), Outstanding Teaching Assistant

PROJECT EXPERIENCE

Group Leader **October 2024 – December 2024**
Probability of Default Modeling – Applied ML in Finance Project New York, NY

- Built a probability of default prediction pipeline on 1M+ loan records—cleaned data, engineered 14 financial ratios as features and applied machine learning to model credit risk.
- Achieved 0.875 AUC (6% above baseline) by training an ensemble of 9 LightGBM models.

WORK EXPERIENCE

Data Strategist Intern **June 2024 – August 2024**
Guotai Junan Securities Shanghai

- Created a dynamic repo rate dashboard in Excel with real-time data updates, helping monitor rate changes.
- Built a bond yield prediction pipeline using decision tree models, achieving 0.73 F1-score.
- Developed a stepwise regression model to estimate fund duration, reducing volatility by 25%.

Quantitative Research Intern **February 2023 – April 2023**
ZADS Fund Shenzhen, GD

- Developed 16 high-frequency stock alpha factors (predictors) based on academic and industry research, using market microstructure data (e.g., level-2, order book).
- Designed an end-to-end system to fetch market data, compute weighted alpha scores, and train machine learning models for evaluating trading signals.

Data Analyst Intern **June 2021 – August 2021**
China Everbright Bank Beijing

- Processed 200K+ customer records from 8 relational tables; used WOE and IV to reduce 700+ features to 50.
- Built binary classification models (logistic regression, decision tree, random forest) to predict asset change.
- Delivered insights via dashboards that boosted conversion by 20% and cut acquisition costs by 12%.