

## Jennifer E. Yoon

Tel: (516) 610-0707  
1772 Moultrie Ter NE, Leesburg, VA 20176

jenn@jenniferyoon.com  
<http://datasciY.com>

### Professional Profile

Data scientist with an interest in the financial industry.

- Significant statistics and econometrics experience from both academic course load and real-world applications.
- Python: Standard library, Pandas, NumPy, Matplotlib, Jupyter notebook. Starting SciPy and Scikit-learn.
- R: Several MOOC courses on programming and statistical learning.
- SQL databases: working experience supplemented by MOOC courses.
- Web development: HTML, CSS, and JavaScript.
- Familiarity with other computer programming and hardware tools due to past work: C++, MATLAB, VBA-Excel, Git version control, circuit design using CAD tools, and parallel processing on multiple CPUs and GPUs.
- Excellent communication skills.

### Professional Accomplishments

Examples of past success doing quantitative analysis on large datasets:

- Assisted a diversified energy company in calculating the correct risk on their spread trading portfolio. Used numerical approximation methods to custom fit a bimodal (two humps) probability density function to their historical data. As a result, the client was able to secure a \$5 billion debt.
- Wrote VBA code to calculate loss from excessive trading (from bid-ask spread and fees). As a result, client was able to settle a \$128 million lawsuit for \$50 million.
- Calculated on behalf of the SEC, the potential risk on MBS (mortgage-backed securities) trading portfolios at large, U.S. banks. Received data files from each firm, wrote computer code to transform and clean the data, then conducted statistical analyses.
  - Approved the risk controls on a \$20 billion Salomon Brothers portfolio because their hedge risk stayed within the company's risk tolerance.
  - Spotted a \$500 million potential loss on Merrill Lynch's portfolio, which was beyond their risk tolerance. The company's Director of Risk Management disputed my calculations, but the company ended up reporting a loss of about \$500 million 6 months later.

### Experience

**Owner**, 10 Sigma Risk LLC, Leesburg, VA, 2011 – present  
**CEO and Co-founder**, StockWiki Inc, Palo Alto, CA, 2007 – 2010  
**Database Consultant**, Empower-Visa Services Inc., Fairfax, VA, 2001-2008  
**Senior Manager**, KPMG LLC, Washington, D.C., 1997-2001  
**Senior Derivatives Analyst**, NERA, White Plains, NY 1996-1997  
**Accountant-Economist**, SEC, Washington, D.C, 1992-1996

## Jennifer E. Yoon

Tel: (516) 610-0707  
1772 Moultrie Ter NE, Leesburg, VA 20176

jenn@jenniferyoon.com  
<http://datasciY.com>

**Education** M.B.A., University of Chicago Booth School of Business, Chicago, IL  
B.A., Mount Holyoke College, South Hadley, MA

Certified FRM, GARP (Global Association of Risk Professionals)  
Non-degree (math & statistics), George Mason University, Fairfax, VA  
MOOC verified certificates in Python, R, and Databases.

**References** Brandon Becker, former Director, Market Reg., SEC, Washington, D.C.  
Linda Smith, Chief Operations Officer, Crescat Capital LLC, Denver, CO  
Kevin Smith, Chief Investments Officer & CEO, Crescat Capital LLC, Denver, CO  
(Written recommendations are viewable on <http://JenniferYoon.com>.)

**Work Permit** I am a U.S. Citizen. I am fully authorized to work in the United States.