Jennifer E. Yoon

Tel: (516) 610-0707 **datasciY.info@gmail.com**
Leesburg, VA 20176 **http://datasciY.com**

Professional Profile

Data Analyst and Data Scientist with extensive financial industry experience.

- Significant statistics and econometrics experience from courses and real-world applications.
- Excellent client communication skills and an experienced instructor of non-technical customers.
- **Python:** standard library, Pandas, NumPy, Matplotlib, Scikit-learn, and PyTorch
- **R:** several MOOC courses on programming and statistical learning
- **SQL databases:** working experience supplemented by MOOC courses
- **Web development:** HTML5 and CSS3
- **Shell & Cloud:** Unix (WSL), Git and Github, conda, Amazon AWS, Google Colab, and Jupyter hub
- **Other software:** C++, Excel VBA, assembly, Intel 8088, and Bloomberg Professional

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 energy trading 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.
  - Made significant contributions to SEC's regulatory policy on MBS and other derivatives.

Experience

Owner (self-employed), 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 LLP, Washington, D.C., 1997-2001
Senior Derivatives Analyst, NERA, White Plains, NY 1996-1997
Financial Analyst, Economist, SEC, Washington, D.C, 1992-1996

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)

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Math and Statistics Classes:
ordinary differential equations (ODE), partial differential equations (PDE), stochastic calculus (SDE), vector calculus, calculus, linear algebra, numerical methods, applied probability, mathematical bio-statistics, statistics, time-series, and econometrics

References

Brandon Becker, former Director, Market Regulations, 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

Work Permit

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