

Jeffery Wang

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WORK EXPERIENCE

D. E. Shaw and Co. (And Spin-off to Arcesium LLC)

New York, NY

Associate

D. E. Shaw Mar 2015 – Jul 2015, Arcesium Jul 2015 – Aug 2020

- Created and managed firmwide MySQL relational database of over 500 financial accounts and their respective keys to ensure accurate reflection of balances and P&L in monthly financial statements. Assisted with correcting SQL key inaccuracies and ensured data validity across SQL, Geneva, and CODA databases
- Initiated year-long project to perform an overhaul of firm accounting policy methodology in relation to dirty priced Payment-In-Kind instruments, correcting prior database inaccuracies and resulting in 20% reduction in audit queries for portfolios that included PIK instruments
- Managed securities database for global Bank Debt and Corporate bonds teams on all traded public and private securities using Bloomberg data and Bank Debt Term Sheets in conjunction with the Middle-Office team. Reduced inaccuracies in interest rate and securities Death-date data to < 3 on a yearly basis, resulting in reduced man-hours needed for yearly audits
- Modelled restructuring deals and corporate events for global bank debt and convertible bond strategies; presented models to multiple stakeholder groups including portfolio managers, accounting, legal and external auditors; coordinated implementation between internal Middle-Office team and external counterparties

EDUCATION

Columbia University, Graduate School of Arts and Sciences

New York, NY

Master of Arts in Economics

Feb 2022

Cumulative GPA: 3.950 / 4.000

President – MESA Student Board

New York University, Leonard N. Stern School of Business (Class of 2015)

New York, NY

Bachelor of Science in Business, Concentrations in Finance and Business Economics, Minor in Psychology

Jan 2015

Cumulative GPA: 3.878 / 4.000

Honors: Dean's List 2011 – 2014, Honor Key 2013

Top of Graduating Cohort for Business Economics (NYU Stern Dean's Award for Academic Excellence 2015)

RELEVANT COURSEWORK AND TECHNICAL SKILLS

Graduate:

- **Machine Learning:** Advanced Econometrics and Machine Learning
 - Linear/Logistic/Ridge Regressions, Supervised/Unsupervised Learning, Support Vector Machines, Decision Tree Ensembles, Clustering, Neural Networks, Stochastic Optimization
- **Master's Thesis:** Predictive Modelling of Dengue Cases in Puerto Rico
 - Using Econometric and Machine Learning methodology to perform Negative Binomial Regression analysis on historical cases and meteorological data to build a predictive model for Dengue cases in Puerto Rico. Final model was capable of projecting Dengue case counts with 95% accuracy 2-3 weeks in the future
- **Mathematics:** Linear Algebra, Linear Regression Analysis, Time Series Analysis, Statistics

Technical Skills:

- **Coding:** PostgreSQL, MySQL, R, MATLAB, Stata
- **Interests:**
 - Predictive models in sports, focusing on predicting award winners in basketball
 - Recommendation Systems for social media and healthcare
- **Others:** Word, Excel, PowerPoint, Tableau, Minitab, Wall Street Office, Advent Geneva

INTERESTS AND OTHER

- **Language:** English (Fluent), Mandarin Chinese (Fluent)
- **Interests:** Golf, Sci-Fi novels, Traveling, Wine, Scuba diving, Tennis