

Jeffery Wang

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WORK EXPERIENCE

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

New York, NY

Research Associate

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

5 years of data analysis, modelling and database management experience, agile working style, strong cross function collaboration

- 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
- Performed year-long project to overhaul firm accounting policy methodology in relation to dirty priced Payment-In-Kind instruments, optimized prior database inaccuracies resulting in 20% reduction in audit queries for portfolios that included PIK instruments
- Drove securities database management for global Bank Debt and Corporate bonds teams on all traded public and private securities in conjunction with Middle-Office. Reduced inaccuracies in interest rate and securities Death-date data to < 3 on a yearly basis through data parsing from Bloomberg and securities term sheets, resulting in reduced man-hours needed for yearly audits
- Modelled restructuring deals and corporate events for global bank debt and convertible bond strategies through DCF analysis; presented models to multiple stakeholder groups including portfolio managers, accounting, legal and external auditors via Tableau dashboards; coordinated implementation between internal Middle-Office team and external counterparties with 0 delayed settlements

PROJECT EXPERIENCE

Graduate:

• Machine Learning:

- Linear/Logistic/Ridge Regressions, Supervised/Unsupervised Learning, Support Vector Machines, Decision Tree Ensembles, K-Means Clustering, Neural Networks, Stochastic Optimization
- Handwritten number recognition using neural network analysis with regularization resulting in 99% accuracy

• 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, Python, MATLAB, Stata
- **Others:** Tableau, Minitab, Wall Street Office, Advent Geneva
- **Interests:**
 - Predictive models in sports, focusing on predicting award winners in basketball
 - Recommendation Systems for social media and healthcare

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)

HOBBIES AND OTHER

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