

Iw4067@columbia.edu

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 **GRE:** Verbal 170, Quantitative 169, Analytical 5.5

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
- 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 case and meteorological data to build a predictive model for Dengue cases in Puerto Rico
- Mathematics: Linear Algebra, Linear Regression Analysis, Time Series Analysis

Technical Skills:

- Coding: R, SQL, MATLAB, Stata. Python
- Interests: Predictive Models, Recommendation Systems
- Others: Word, Excel, PowerPoint, Minitab, Wall Street Office, Advent Geneva

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

Credit Related Opportunities / Distressed Debt: 2015 – 2020

US Convertible Arbitrage: 2015 - 2020

European Asset Backed Securities: 2019 – 2020

- Assisted with management of securities database for global Bank Debt and Corporate bonds teams using Bloomberg data and Bank Debt Term Sheets
- Created and managed SQL keys for financial accounts to ensure accurate reflection of balances and P&L in monthly financial statements
- 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 reducing yearly audit queries
- Implemented repurchase agreements and bookings for asset backed securities, calculated deferred fee schedules for credit linked notes, and instructed corporate action elections for convertible notes
- Conducted daily position, cash and P&L reconciliations and oversight on trade bookings; performed independent month-end review and analysis of accounting details for each investment strategy
- Analyzed restructuring details for distressed companies; calculated reorganization economics and instructed trade details to Middle Office for bookings

ACTIVITIES

Columbia Master of Arts in Economics Student Association

New York, NY

President - Student Council

- Organized workshops and events for Economics MA student cohort
- Worked with Columbia administration to improve student experience to account for COVID remote learning

INTERESTS AND OTHER

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