Miya Wang

Data Science For Connecting Dots, Problem Solving and Better Decision Making

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PROFESSIONAL

DEEPMACRO, INC   2020 - Present
Data Scientist - Financial Products   New York, NY

> DeepMacro is a big data and machine-learning based global macro firm led by former senior members from Platinum Grove Asset Management and Long-Term Capital Management.

- Launch new (alternative data + machine learning) products every two weeks using techniques such as factor analysis, Word2Vec, Sentiment Analysis and predictive modeling to monitor productivity, inflation and Covid19 related economic activities such as traffic, consumption behaviors, housing markets and job markets for major emerging and developed markets to support both systematic and discretionary investment decisions for assets including equity, short-term interest rate and foreign exchange. **All products sold to street name hedge funds, banks or global institutions.**
- One working paper (as the first and only author) on real-time foreign exchange predictive modeling to be published in Springer Conference Proceedings.

DEEPMACRO, LLC   2017 - 2019
Data Scientist   New York, NY

- In charge of the whole process (from scraping years of various types of central bank communications, constructing high-frequency indices with Pattern Recognition and Neural Networks, creating client-facing visualizations to backtesting indice precision) of developing "Central Bank Statement Indicator" **which has been one of the company's flagship products** sold to big institutions and global corporates.
- In charge of the whole process of developing a FX trading strategy using information theory metrics and econometrics, **which has been utilized as a supplement to the company's core FX strategy developed at Platinum Grove Asset Management (Myron Scholes, Nobel Prize laureate in Economic Sciences 1998, was Chairman).** The pillar achieved an annualized sharpe ratio of 1.3 on average since inception.
- In charge of macro signal generation from high-dimensional data such as satellite images using dimensional reduction techniques for major Asian markets, **which has been the main source of the company's Asian products sold to big institutions in Hong Kong, Japan, China Mainland and Taiwan.**

AXA ADVISORS, LLC   2015
Equity Research   Hong Kong

- Equity analysis for Asian markets with a focus on mainland China and the tech industry.

EDUCATION

HARVARD BUSINESS SCHOOL   2020
Certificate, Alternative Investments

FORDHAM UNIVERSITY, INFORMATION SYSTEMS DEPARTMENT   2017

Master of Science, Business Analytics

GPA: 3.92/4.0.
Fordham Women in Business; Steering Committee of Fordham Business Analytics Society.

First prize Deloitte Sponsored "March Data Crunch Madness 2016": the competition featured more than a dozen teams seeking to create a machine learning model that would predict the results of the NCAA men's basketball tournament.
Media Exposure: https://www.gabelliconnect.com/graduate/fordham-data-crunch-competition/
Github: https://github.com/MiyainNYC/2016-March-Data-Crunch-Madness-

SELECTED PAPERS

- "Employee effort and collaboration in organizations: A network data science approach." The 9th International Conference on Complex Systems. Cambridge, MA
    The International Conference on Complex Systems is a unique interdisciplinary forum that unifies and bridges the traditional domains of science and a multitude of real world systems.
- "Recommender system for software development workload assignment" Women in Machine Learning 2017. Long Beach, CA
    WiMLDS is a 501(c)(3) organization. Its mission is to support and promote women who are practicing, in the fields of machine learning and data science.

SELECTED SERVICES

- Natural Language Processing Researcher. United Nations. 2016 - 2017. New York, NY.
    Project: Information & Communications Technology for Sustainable Development
    Github: https://github.com/ICT4SD

KNOWLEDGE

Complex Systems, Network, Divide & Conquer, Input & Output, Rules & Rewards, Systematic & Discretionary, Patterns & Randomness, Bayes, Nonparametric, Nonlinearity, Tail Risk, Object Oriented Programming.

SKILLSET

Python and related packages/frameworks, R, Keras, SpaCy, Tensorflow, Amazon S3, Amazon AWS, Time Series Database, Big Data Analytics. To see more, please visit https://github.com/MiyainNYC

INTERESTS

Develop personalized capital market news feeds for morning readings and tradings. E.g. Set up a daily running program on Amazon S3 which collects China and US equity financing news and labels news into sectors such real estate, financial, manufacturing, IT and iotech. The program sends an email summarizing results with numbers and charts to my phone every day in early mornings. Other daily feeds cover typical financial news from sources like WSJ, FT, Barron's.