

# Zhiyao Lei

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🌐 Zhiyao(Rachel) Lei



## Profile

As a third-year BSc student in Econometrics and Data Science at the University of Amsterdam, with a strong foundation in statistics, econometrics, and programming (Python, R, Stata). Experienced in regression modeling, time series forecasting, and data-driven analysis. Passionate about applying machine learning and statistical methods to solve real-world problems, especially in forecasting and optimization contexts.

## Education

**BSc Econometrics and Data Science,**  
*University van Amsterdam*

09/2023 – present  
Amsterdam, Netherlands

- Current GPA: 8.1/10.
- Achieved 9 in Probability and Statistics 3 and 8.5 in Programming and Numerical Analysis, establishing a solid foundation in statistical analysis and data science.
- Relevant coursework: Statistical Learning, Econometrics, Actuarial Science, Data Science, Probability Theory and Statistics

## Projects

**DRW Crypto Market Prediction, Kaggle Competition**

07/2025

- Built ensemble forecasting models (XGBoost, LightGBM) to predict cryptocurrency market movements.
- Implemented feature engineering (PCA, similarity metrics across time series) to improve prediction accuracy.
- Optimized model performance using pearson coefficient, achieving competitive results.

**Regression Analysis on Parental Education and Child Income, Introduction to Econometrics Course**

01/2024

- Led a team to conduct an in-depth regression analysis, exploring the impact of parental education on child income.
- Applied advanced econometric models to identify significant correlations and provided actionable insights.
- Delivered a comprehensive report, ensuring data accuracy and clear communication of findings.

## Skills

R

Python

SQL

Microsoft Excel

STATA

LaTeX

## Languages

English

Chinese