

Ying Li

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EDUCATION

The George Washington University , Washington, DC	May 2017
• Master of Science in Computer Science, GPA: 3.74	
University of Nottingham , China Campus	Nov. 2012
• Master of Science in Finance and Investment	
Southwestern University of Finance and Economics , China	June 2010
• Bachelor of Economics, Major: Finance	

EXPERIENCE

Sagaponack FX, Intern , New York	May 2016-August 2016
<i>Quantitative Trader/Analyst</i>	
• Performed gap-trading analysis using R and data visualization to determine changes in stock market prices. Reported data to manager, which helped investors make informed market decisions.	
• Implemented and compared multiple models like ARIMA and ETS for advanced Baker-Hughes rig forecast and created R markdown report.	
• Utilized AGILE development (Kanban) and Atlassian Suite (BitBucket, JIRA, and Confluence) to collaborate with colleagues on multiple projects.	

RELATED PROJECT EXPERIENCE

<i>Web scraping and Analyzing of Real Estate Property Data Using Python</i>	Feb. 2017
• Created and applied a web crawler to Century 21 webpages. Acquired the content on the pages using the Requests Library and parsed out the files formatted in HTML using the BeautifulSoup Library.	
• Inspected and iterated the elements from the webpages sourcecode. Identified the rules and grabbed target data.	
• Solved exceptional situations of the text with further methods. Cleaned the data and stored output data into a csv file.	
<i>Spam Detection Filter with Natural Language Processing Using Python</i>	Feb 2017
• Explored the corpus of SMS messages and performed data visualization with the Seaborn and Matplotlib.	
• Applied tokenization on the messages and removed the punctuations and stop words with nltk library.	
• Conducted vectorization and converted each of the messages into a vector using bag-of-words model. Acquired the sparse matrix and converted the entire bag-of-words corpus into a TF-IDF corpus with Scikit Learn library.	
• Trained and compared the spam/ham classifier with Naïve Bayes and Random Forest classifier algorithm. Made predictions and created classification reports.	
• Created a data pipeline to set up all the transformation to the data for future use.	
<i>Red Wine and White Wine Quality Analysis Using R</i>	Dec. 2016
• Performed PCA and clustering methods including hierarchical clustering and K-Means clustering on white and red wine datasets in order to compare data distribution.	
• Compared the results of best subset selection, forward stepwise selection, backward stepwise selection and LASSO for variable selection.	
• Implemented the models of logistic regression with multiple classes, decision trees, random forest and K-nearest neighbors with the selected variables and compared the predictive results to the testing data sets.	
• Implemented a wine identifier model to determine which quality prediction method should be used with KNN method with an accuracy of 98.7%.	

TECHNICAL SKILLS

R, Python, SAS, SQL, Tableau, STATA, HTML, CSS, JavaScript, jQuery, Bootstrap, PHP, JAVA, Go, C++

CERTIFICATIONS

SAS Certified Base/Advanced Programmer for SAS 9, 2017
SAS Certified Statistical Business Analyst Using SAS 9: Regression and Modeling, 2017