WU YITONG

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EDUCATION

MSc Financial Technology, Nanyang Technological University, Singapore

- Cumulative GPA: 4.20/5
- Core Modules: Machine Learning in Finance, Finance and Risk Management, Quantitative Methods in Finance, Anti-Financial Crime, Python For Data Analysis

BSc Mathematics with Economics, University College London, United Kingdom

- Qualification Awarded: Upper Second-Class Honours
- Core Modules: Linear Algebra, Analysis, Financial Mathematics, Economics, Financial Economics

WORK EXPERIENCE

Research Assistant, National University of Singapore, Singapore

Dec 2023-Dec 2024

- R Package Development: Led the development and publication of the R package catalytic as the first author, incorporating advanced Bayesian methodologies. Authored detailed documentation and coauthored a related paper with my supervisor.
- Research and Innovation: Analyzed Catalytic prior distributions and their applications to generalized linear models and Cox regression models. Developed a new method using *rstan* to improve predictions for GLM binomial distributions, reducing the logarithmic error by 5 times.
- <u>Time Management and Collaboration</u>: Scheduled and managed tasks independently, maintaining
 consistent progress while meeting all deadlines. Documented detailed notes from each meeting and
 milestone, ensuring clear communication and structured planning with my supervisor.

Data Engineer, Oversea-Chinese Banking Corporation, Singapore

Jul 2022-Aug 2023

- <u>Automated Trade Reconciliation</u>: Developed and implemented the Trade Automation Smart Process Robot, reducing Malaysia's trade reconciliation processing time from over 40 minutes to under 1 minute per trade, handling 1,500+ daily trades error-free.
- <u>System Optimization</u>: Designed Python-based tools for efficient data extraction, comparison, and reporting across various document formats. Led the migration of on-premises systems to Jenkins and introduced PyTest, achieving 80% test coverage for Python scripts.
- <u>Collaboration and Mentorship</u>: Partnered with internal teams to define data processing requirements and align project objectives. Mentored and onboarded interns across multiple projects, improving team productivity and skill development.

Data Scientist, Singapore Telecommunications Limited, Singapore

Jan 2022-Jun 2022

- Clustered and labelled ~100,000 customers with PySpark to enable a new sales structure.
- Analyzed churn behavior using Lifelines, providing actionable insights for management.

University Python Mentor, University College London, United Kingdom

Oct 2019-Jun 2020

• Developed and delivered coding lessons for underprivileged children.

RELATED PROJECTS AND EXPERIENCES

Equity Price Analytics, NTU, Singapore

Jan 2022-Feb 2022

 Developed coding structures to generate long-short equity pairs for Pairs Trading strategy by using Simple and Exponential Moving Averages.

NLP in Toxic Comment Classification, NTU, Singapore

Oct 2021-Feb 2022

 Remodelled machine learning methods, such as LSTM, to enhance efficiency and accuracy in toxic comment classification compared to Logistic regression models.

Car Rental Blockchain Smart Contract, NTU, Singapore

Dec 2021-Jan 2022

• Designed a smart contract using Solidity to execute the daily functions of car rental companies.

Machine Learning in Human Facial Expression Recognition, NTU, Singapore Jul 2021-Oct 2021

• Built facial recognition models using PyTorch and scikit-learn, achieving 76% accuracy.

Cryptography Simulation Project, UCL, United Kingdom

May 2019-Jun 2019

• Simulated and presented Diffie-Hellman key exchange methods for encryption and decryption.

SKILL & INTERESTS

IT Skills:

- Major: Python (PyTorch, Pandas, PyTest, etc), R (stats, rstan, testthat, devtools, etc), SQL
- Others: Git, AWS, Jenkins, Jira, Bitbucket, Confluence, UML, Cucumber, HTML, CSS, JavaScript

Language: Mandarin (Native), English (Fluent), Japanese (JLPT N2)

Interests: Sudoku, Bodybuilding, Bread Making, Hiking, Travelling (UAE, Sri Lanka, Maldives, etc)