Fanyu (Fan) Wang

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EDUCATION

Simon Business School, University of Rochester **Rochester, NY**
Master of Science in Business Analytics (STEM-Certified Program) **December 2022**
- Relevant Coursework: Programming for Analytics with Python, Core Statistics using R, Predictive Analytics with R/Python, Big Data, SQL and Data Warehouse, Advanced Python
- GPA: 3.88, Merit Scholarship

Mathematics School, Jilin University **Changchun, Jilin**
Bachelor of Science in Computational Mathematics **July 2021**
- Academic and Technical Scholarship 2019, Outstanding Student Leader 2019
- Head of secretarial department & activities host in Student Union of School of Mathematics

PROFESSIONAL EXPERIENCE

Ernst & Young Advisory Limited **Shanghai**
Analyst Assistant **January 2020 - February 2020**
- Analyzed IFRS 9 Impairment Model; Conducted macroeconomic data collection by using SQL; delivered presentation to clients on model create a Data Warehouse for the client.
- Calculated Probability of Default, Loss Given Default and Expected Credit Loss for 26 different levels from C to AAA1 under new criteria and store them in the Data Warehouse; constructed display modules in Excel.

Math-Modeling Comp of Jilin Province **Changchun**
Team Leader **February 2018 - May 2018**
- Analyzed Minimum Living Standard and collected 3 years' data from SQL databases; used K-Means clustering to review 36 cities' consumption data with R; estimated Chuzhou city's Minimum Living Standard.
- Led 3-person team and decided research direction; awarded 1st Prize in competition.

PROJECT

Credit card approval forecast **December 2021**
- Predicted whether a consumer was approved for a credit card with Logistic Regression; analyzed 19786 rows of data with Python and R, which contains 10 consumer's feature variables.
- Utilized Python to clean the raw data and used Mars package in R to discover nonlinear relationships and interactions in the data; generated 10 models with different degrees and forward stepping threshold.
- Operated K-Fold validation to test all models based on their AUC values. The best model's AUC value is 0.67

Customer segmentation & pricing analytics **November 2021**
- Conducted benefit customer segmentation based on a toy company's sales dataset; used conjoint analysis to predict market share in 8 scenarios with 16 different products.
- Implemented a priori segmentation and posthoc segmentation (K-Means) with R to analyze characteristics of different customers; constructed disaggregate analysis and find one segmentation as the main target.

Supplier data management & Data Warehouse **September 2021**
- Manage different data in 14 databases, which contains information about suppliers, orders, and logistics companies. Created a data warehouse for suppliers to gain a clear comprehension of the big data.
- Implemented complex SQL queries to gain advanced insights about supply orders and employees; built a data warehouse for suppliers and applied the date warehouse in Tableau to make data visualization for the client.

ADDITIONAL INFORMATION

- Programming: R, Python(numpy, pandas, scikitlearn), SQL, ETL, Data Warehouse, C /C++, Excel, Tableau
- Statistical Methods: A/B Test, Thompson Sampling, Hypothesis Test, Sample Bias Test
- Machine Learning Models: Logistic Regression, Score Card Model, KNN(k-nearest neighbor), naïve Bayes, Decision Tree, SVM(support vector machines), K-means, AdaBoost