Xuan Lian

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EDUCATION

Columbia University New York, NY
Master in Statistics *GPA: 3.934/4.0* Expected Dec 2022
Coursework: Probability, Statistical Inference, Linear Regression Models, Machine Learning, Data Science

Tongji University Shanghai, China
Bachelor of Science in Statistics *GPA: 4.62/5.0* Sep 2017 – Jul 2021
Coursework: Statistical Prediction, Applied Stochastic Progress, Theory of Pricing Financial Derivatives, Optimization Theory, Numerical Analysis, Mathematical Modeling

SKILLS

Programming:	Python, R, MATLAB, SAS, SQL, SPSS, C#, C++
Languages:	Fluent in Mandarin, English.
Awards:	First Awards of Mathematics Competition for College Students of Excellent Universities (2018); Tongji University First-class Scholarship
Software:	Excel (including VBA), Access

WORKING EXPERIENCE

Shanghai Lilith Technology Corporation Shanghai, China
Intern, International Advertising Analyst Sep 2020 – May 2021
- Monitored and analyzed relevant advertisement data that was launched on Facebook, Google UAC, Apple Search Ads, Reddit, Snapchat, Tiktok, and Twitter
- Examined the quality of advertisement platform by applying statistical analyses to modify the ad launching strategy.
- Built a time series model based on the historical data such as return on investment and revenue of investment from December 2018 to July 2020 to predict long term ROI.

Jiuming Investment Management Co., Ltd. Shanghai, China
Intern, Investments Researcher Jul 2020 – Sep 2020
- Familiarized with product valuation statement share holder details, sources of funds statement etc.
- Wrote over 1000 lines of codes in Python to automatically extract data from .xlsx and .txt files, and imported them into SQLite and MySQL database.
- Independently wrote codes in Python to generate details of transaction and trading strategy
- Updated, and processed thousands of data sets daily.

Huabao Securities Shanghai, China
Intern, Asset Investment Assistant Jul 2019 – Sep 2019
- Completed the operation of Transfer Agent system, which encompasses the registration settlement, transaction of funds and other financial products
- Wrote codes in VBA to automatically generate statistical reports, which significantly increased the efficiency.

RESEARCH EXPERIENCE

A Preliminary Assessment of the Impact of COVID-19 on Major Economic Indicators In China Jun 2020
Instructor: Prof. Weimin Qian, Tongji University
- Assessed the impact and economic damage that COVID 19 has on China by building economic models.
- Made stationary series, determined the order of the ARMA time series model and detected autocorrelation and non-stationarities in Python.

Ad Click-Through Rate Prediction Apr 2019 - May 2019
Instructor: Assoc. Prof. Xiaohan Yang, Tongji University
- Extracted 1001650 sets of data cleaned the data in Python.
- Performed data desensitization with SAS , and regression analysis with Logistic Regression in Python.
- Utilized Gradient based One Side Sampling (GOSS) and Exclusive Feature Bundling (EFB) in Python.

A Real-Time System for Driver Fatigue Detection Based on Machine Learning Shanghai, China
Innovation and Entrepreneurship Project of Shanghai Mar 2019 – Jun 2020
- Collected data from Tongji University's driving simulator and maintained 27 variables
- Filled missing values using Random Forest in Python to clean the data , and ran pre-analysis in SAS.
- Wrote codes in Python to train the model and adjust parameters.
- Improved the accuracy of driver fatigue detection to 85%, which is higher than the accuracy of classic statistical model