

# Ye Tao (Janson)

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## EDUCATION

### University of California, Davis

Davis, CA

B.S. Applied Statistics, **3.57/4.0**; B.A. Economics in Data Analysis **3.61/4.0**

Expected Dec 2020

- Relevant Course: Econometric, Money and Banking, Regression Analysis, Time Series Analysis, Applied Linear Algebra, Probability Theory, Financial Economics, Statistical Data Science

## PROGRAMMING SKILLS

Python (Pandas, Numpy, Scikit-learn, Tensorflow, PyTorch, Flask), R (Tidyverse, ggplot2), SQL(MySQL), Tableau

## WORKING EXPERIENCE

### PricewaterhouseCoopers

Shanghai, China

Data Science Intern

Jun 2019 – Sep 2019

- Modelling with Python based on word embedding and transfer learning to analyze customer feedback sentiment; performed data tidying on **40K+** visa customer comment data; achieved **71%** in model accuracy.
- Build extractive text summarizer using NLP techniques, such as **TD-IDF**, **TextRank** in python.
- Conducted fraud detection for **300K+** credit card transactions by building machine learning models including Logistic Regression; increased accuracy by **23%** through optimization.
- Initialized reorganization and migration of client's data into SQL database; matched remained data in python by measuring string similarity (Cosine & Jaccard similarity); further performed features extraction and modelling with naïve Bayes algorithm.

### Entropy Capital LTD

Shanghai, China

Intern

Jun 2018 – Aug 2018

- Forecasted future stock price by **ARIMA** model. Implemented **factor selection** through Backward Selection, Forward Selection with **AICc**, **BIC** criteria.
- Computed a trading strategy based on moving average and weighted moving average model to predict returns of stock in R.

### University of California

Davis, CA

Student Researcher

July 2017 – Aug 2017

- Collaborated with professors and studied several topics including population, poverty; calculated Gini index for measuring wealth distribution in ancient Japanese society.
- Created **SQL** database of family trees, as well as writing comprehensive memos and updated reports.
- Analyzed the effect of wealth inequality in ancient Japanese society through hypothesis testing in R.

## PROJECTS

### Credit Card Fraud Detection

Oct 2019 – Dec 2019

- Performed under-sampling and over-sampling on imbalanced credit card transactions data.
- Constructed classification models for fraud detection using various methods tree-based models (XGBoost, Random Forest, Decision Tree) and SVM.
- Presented model performance with data visualization techniques(ggplot2) to non-technique audiences.

### Global Temperature Prediction

Jan 2018 – Feb 2018

- Researched on dependent variable of Temperature, with related factors. Performed a complete analysis with linear, non-linear regression, box transformation, residual analysis etc.
- Model selection with forward inclusion and stepwise backward elimination with BIC and AIC criteria.

## INTEREST AND EXTRACURRICULAR ACTIVITIES

- Languages: Chinese, English, Japanese
- Top50 Go semi-professional player with 4 Dan