YIREN YAN

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OVERVIEW

- Strong math and analytical skills
- Experienced in high dimensional data modeling
- Skilled at programming

EDUCATION

University of Delaware(US) PhD. in Financial Analytics, GPA:3.8/4.0 Sept 2018 - Expected 2022
J.P. Morgan & Chase Graduate Scholarship
Optimal Targeting Decision and Its Extensions(PhD. Thesis)
University of Delaware(US) M.S. in Statistics,GPA:3.9/4.0 August 2016 - May 2018
Senator of Graduate Student Government(GSG)
Outstanding Graduate Student Award (Department of Applied Economics and Statistics)(1/30)
Zhejiang Gongshang University(China) B.A. in Finance, GPA:3.7/4.0 August 2012 - July 2016
Thesis: Pricing of Quality Options of Treasury Bond Futures.(Best Paper Award)

WORK EXPERIENCE

University of Delaware (FSAN Institute) Aug 2018 - Present
Research & Teaching Assistant *Newark, DE*

- Assist in teaching and grading the course (Optimization and Spreadsheet Modeling) for MBA students.
- Research on causal inference methods for selective decision problems & after-ML optimization.

HP Inc (Pricing Analytic COE) June 2021 - Aug 2021
PhD Data Scientist Intern *San Diego, CA*

- Built traceable data production pipelines of the sales and prices data for the PC products in EU market.
- Developed industrial-adapted causal inference methods (PSM, meta-learning & representation learning) to improve the price elasticity model.
- Performed complex optimizations for the harmonized pricing band to maximize profitability.

Barclays Bank (Customer Engagement Analytic) June 2017 - June 2018
Statistical Associate *Wilmington, DE*

- Utilized the three-based methods to help decide the operational thresholds of essential indicators for customer spend campaign, which helped increase 13% of active customers who fulfilled the target.
- Built a scorecard of EMOB(early month on book)-an agile business intelligence dashboard by VBA & Tableau, simulating all the KPI trends and distributions.
- Implemented a bridge campaign designed to enhance customer engagement by testing the behavioral and financial impact of the campaign on customers over time.
- Improved targeting strategies for new product roll-out by depicting the customer feature distributions via propensity score matching to the proxy existing products.

ZHESHANG Futures Co.Ltd. (Quantitive Invest Division) June 2016 - August 2016
Financial Engineer Intern *Hangzhou, China*

- Improved the quality of time series data(implied volatility) by Kaufman adaptive moving average to eliminate noise, using self-adapted parameters with Matlab and C++.
- Developed the statistical price indicators(Hurst index)by the EEMD model and wavelet technology, obtained 40-60% annual returns.

- Performed the backtests of statistical arbitrage strategies and conducted sensitivity analysis, ensuring the robustness of the model.
- Explained strategies to teammates and identified areas of potential improvement for future strategy analysis.

RESEARCH & PUBLICATIONS

Publications Sept 2015 - Present
4 Items *USA & China*

- Yan, Y., Optimal Finite Mixture Models for Probability Density Estimation(2021). In progress with publishing
- Juniper L., Jack D., Yan Y., Jing Q., Erin B., Carl S., Behnam A., Plasma metabolites as possible biomarkers of wooden breast and white striping in commercial broilers(2021). Submitted to Frontiers in Physiology
- Zhang, H., Zhao, X., Yin, K., Yan, Y., Qian, W., Chen, B., Fang, X.. Dynamic estimation of epidemiological parameters of COVID-19 outbreak and effects of interventions on its spread(2021). Journal of Public Health Research, 10(1) https://doi.org/10.4081/jphr.2021.1906
- Tang, Y. And Yan, Y., Research on Chinese Annuity's Strategy of Payments Balance-Calculation of Individual Minimal Pension Pay Amounts and Three-party Burden Ratios(2015). China Collective Economy, December

HONORS & AWARDS

Honorary Titles September 2013 - Present
2 Items *USA & China*

- Outstanding Graduate Student in Ms. Statistics(1/30) (2018)
- Honored Student in College of Zhang Naiqi(Honored College)(10/242)(academically: 1/242) (2015)

Academic Achievements September 2012 - Present
7 Items *USA & China*

- Meritorious Winner in the 2015 & 2016 Mathematical Contest in Modeling (MCM) held by COMAP (2015 & 2016)
- The 2nd prize in Asia College Students Mathematical Contest in Modeling(APMCM) (2015)
- Meritorious Winner in Certificate Authority Cup International Mathematical Contest in Modeling (2014)
- The 3rd prize in Zhejiang province Advanced Mathematics Contest (2013)
- The 1st prize in National College Students Finance Risk Control and Management Competition (2016)
- The 2nd prizes in "Tonghuashun Cup" Reasearch Paper Competition held by Hithink Flush Information Network Co., Ltd.(2015)
- The 1st prizes in "China Insurance Cup" Research Paper Competition (2014)

Scholarships September 2012 - Present
4 Items *China*

- J.P. Morgan & Chase Graduate Scholarship (2018-2021)
- The 1st Prize Scholarship of Zhejiang Gongshang University(2016)
- The 1st Prize Scholarship of RONGSHENG Holding Co.Ltd(2016)
- Excellent Paper Scholarship of China Insurance Company (2014)

SKILLS

Languages R, Python, Spark (Pyspark), SAS, SQL, Matlab, C++, VBA
Software Stata, SPSS, Tableau, Cplex, Lingo, Microsoft Office