

# Yolanda Wu

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## EDUCATION

### University of California, Los Angeles (UCLA)

Los Angeles, CA

B.S., Statistics and Data Science; B.S., Mathematics/Economics (Double Major), Minor in CS

Expected June 2025

- **Cumulative GPA:** 3.87 / 4.0, Dean's Honors List (All Quarters)
- **Relevant Coursework:** Optimization, Probability and Statistics, Linear Algebra, Ordinary Differential Equations

## PROFESSIONAL EXPERIENCE

### Shepherd Ventures

San Diego, CA

Financial Quantitative Analyst Intern (Co-leader of Machine Learning Team)

May 2024 – Present

- Applied K-means clustering, random forest in Python to select stocks, improved accuracy with Davies-Bouldin Index
- Retrieved monthly data from yahoo finance to adjust stock prices, used mean-variance optimization to allocate weights
- Protected 45% of potential loss portfolio during the black swan events with the optimized stock portfolio
- Analyzed monthly stocks recommended by the fund manager, compared the back-testing results of various strategies, produced analytical reports and presentations by integrating risk management techniques and performance metrics

### High Hope Wisdom Investment Management Co., Ltd.

Nanjing, China

Quantitative Analyst Intern

July 2024 – September 2024

- Researched the U.S. stock market trends and market seasonality effects over the past 50 years
- Analyzed the impact of major events and 10+ factors incl. the DXY index and unemployment rate on S&P 500
- Developed four market timing signals based on moving averages in Python, improved the annualized return of the S&P 500 by 5%, reduced the maximum drawdown by 20%, and increased the Sharpe ratio by 7% from back testing
- Replicated market timing strategies for large-cap and small-cap styles based on signals generated by factors including liquidity, momentum, capital flows, market sentiment, and trading sentiment, and optimized the strategies

### Yingda International Trust Co., Ltd.

Beijing, China

Equity Research Analyst Intern

July 2023 – September 2023

- Built 10-year scenario-based financial statements models; performed valuations incl. DCF, comp, and precedents
- Evaluated various indicators with regression such as P/E ratio, P/B ratio, and market cap to assist in stock screening
- Created visualizations in Python to illustrate historical performances for specific indices and sectors to provide insights
- Drafted weekly diligence meeting minutes and gathered supporting evidence for a growth investment of the company

## RESEARCH EXPERIENCE

### UCLA Computational Applied Mathematics Lab

Los Angeles, CA

Undergraduate Independent Researcher, Supervised by Dr. Mason Porter

January 2024 – Present

- Coded single-layer and multilayer networks with R and Python based on over 300 data sets, conducted statistical analysis and applied PageRank algo to measure node centrality, analyzed the diffusion of microfinance in rural areas
- Invented edge selection methods on baseline bounded-confidence models to simulate opinions dynamics of networks

### DataResolutions at UCLA

Los Angeles, CA

Data Researcher

March 2023 – September 2024

- Utilized Python and R to clean and analyze large dataset to provide optimization advice for a legal services association
- Performed regressions and t-test to find correlations between world happiness and factors incl. GDP and median age
- Conducted sentiment analysis and implemented machine learning models such as LSTM to analyze movie reviews

### Elegant Mind Club (Computer Vision Lab)

Los Angeles, CA

Undergraduate Researcher, Supervised by Prof. Katsushi Arisaka

March 2023 – June 2023

- Led a team of 5 to design and program Reaction Time and Eye-Tracking experiments using 200Hz headsets with Unity
- Conducted analysis and created visuals in Python to find patterns of people memorizing different sizes of human faces

## SKILLS & AWARDS

**Programming Languages:** Python (Numpy, Pandas, Matplotlib, Scikit-Learn, Tensorflow), R, C++, SQL

**Technical Skills:** machine learning, data cleaning, web scraping, regression models, network analysis, Tableau, Excel

**Leadership:** VP of Career Development (CSSA, developed recruitment events, workshops to improve hiring at UCLA)

**Award:** 75<sup>th</sup>/2587 competitors in Kaggle Multi-Objective Recommender System Competition (February 2023), World Quant Challenge Gold Level (World Quant Brain Part-time Contract Research Consultant since September 2024)