

# Kevin (Haining) Fu

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## EDUCATION

### NYC Data Science Academy, New York, NY

December 2019

- Data Science certificate program involving over 420 hours of coursework
- Related Coursework: Machine Learning, Algorithms for Data Science, Foundations of Statistic and Probability, Exploratory Data Analysis & Visualization

### Zicklin School of Business, Baruch College, CUNY

June 2006

- B.S. in Finance

## TECHNICAL SKILLS

- **Machine Learning:** Scikit-learn, XGBoost, Keras, Linear Regression, Logistic Classifier, Random Forest
- **Data Acquisition & Wrangling:** Pandas, NumPy, MySQL, Selenium, Scrapy
- **Tools & DBMS:** Rstudio, Jupyter, Sublime Text, Excel, Git, Powerpoint
- **Visualization:** Matplotlib, Pyplot, Seaborn, ggplot2

## PROJECTS

### Predicted Hospital Readmission Rate

- Helped predict diabetic readmitting rates for patients that were discharged and readmitted within 30 days from 130 hospitals
- Developed a model which predicts whether a patient will be readmitted in under 30 days
- Based model performance on AUC score of .649 and used model prediction to evaluate whether the patient will be readmitted
- Performed financial analysis for each patient and yielded a cost savings of approximately \$12 million as a whole

### Predicting House Sale Price

- Worked with a group to evaluate and prepare data and for machine learning algorithms
- Selected and eliminated repetitive features among 80 features from raw dataset applying 4 machine learning methods
- Implemented multiple Machine Learning techniques to predict house prices
- Trained regression models on selected features with stacking method with RMSE score of 0.08024

### Web Scraping/Data Analysis on BestBuy.com

- Extracted over 1,200 refrigerators raw data from BestBuy.com using Scrapy package in Python
- Performed prices data analysis with visualization for all listed refrigerator on BestBuy.com

## EXPERIENCE:

### Forex Capital Market

Senior Foreign Exchange Dealer, New York, NY

Dec. 2008 - Aug. 2018

- Generated and reviewed intraday trades P&L and risk exposure reports
- Reconciliation and analysis of trades or price breaks between back office team and various banks
- Assisted with sales/audit teams to provide accurate FX and CFD prices histories for clients
- Assisted with the hedging strategy with foreign exchange transaction trades according to the risk exposure
- Checked the negative balance accounts due to margin call on daily basis and submitted those accounts to compliance team for review
- Monitored the overall open positions for each individual currency pairs and cover the outs with the banks.
- Monitored and investigated clients' abusive trading behaviors, reported any suspicious trading account to the compliance team
- Daily communication with institutional clients and banks to agree upcoming cashflows
- Booked and processed banks instructed cash movements
- Switched and booked the internal trades volume up to 20 Million through multiple bank accounts.
- Calculated the rollover interest charges for both CFD and FX products on daily basis
- Collected and marked rate curves, volatilities, exchange traded product prices and futures prices in all currencies
- Implemented Python and MySQL to process extremely large sets of trading data

**LANGUAGE:** Fluent in Mandarin

**CERTIFICATIONS:** Series 3, 34