

Jacqueline (Yuwei) Wang

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EDUCATION

New York University, Center for Data Science New York, NY

Master's degree of Data Science (Natural Language Processing Track) Expected 05/2021

- Cumulative GPA: 3.81/4.0
- Relevant course: Machine Learning, Big Data, Natural Language Processing, Natural Language Understanding, Fundamental Algorithm, Cognitive Modeling with Data Science, Risk Management with Data Science

New York University, College of Arts and Science New York, NY

Bachelor's degree of Arts in Economics and Mathematics (Magna cum laude, Honor Track) 05/2017

- Cumulative GPA: 3.89/4.0
- Honor & Award: Phi Beta Kappa (Highest Academic Honor Society), NYU Dean's list, two consecutive years

TECHNICAL SKILLS

Programming Language: Python (preferred), R, SQL, Java

Frameworks:

- Data Analysis: Pandas, NumPy, matplotlib, SciPy, Power BI
- NLP/Machine Learning: PyTorch, NLTK, Scikit-learn
- Big Data / Cloud Services: AWS, Microsoft Azure, PySpark

PROFESSIONAL EXPERIENCE

PIMCO Investment Management New York, NY

Data Science Intern 06/2019-08/2019

- Constructed a business news mining system for signaling client's business activity in a time-sensitive manner, including building news pipeline, extracting contents, text cleaning, NER tagging and database cross-reference
- Initiated an NLP algorithm of sentiment classification for given search terms, based on POS-tagging, Open IE, and cutting-edge techniques from academic papers
- Presented project outcome to stake holder and other departments for potential application and business impact in related area

CUNA Mutual Group New York, NY

Summer Data Analyst 06/2019-08/2019

- Test and tune different machine learning models on highly unbalanced data including Logistic Regression, SVM and decision tree, initiate classification models for default risk management
- Clean and perform ETL to raw data set of credit unions, build Tableau dashboard for data visualization
- Research on academic journals to implement new algorithm for model development

Citico Fund Services Jersey City, NJ

Risk Analyst 09/2018-05/2019

- Aggregated raw data and maintained database for market exposure, fund performance, strategy attribution and benchmark comparisons. Conducted attribution analysis with various risk models
- Prepared daily risk and transparency report for clients in hedge funds. Streamlined report procedure with MySQL, VBA Macro, Bloomberg Terminal and Enterprise Database Management
- Coordinated with back office and IT service team with ad-hoc problems in operation of risk team

PROJECTS

Search Term Specific Sentiment Classification for Financial News (PyTorch, Google Colab with GPU)

- A transformation learning application for news sentiment classification, incorporated position indicator of search term into encoder, concatenated with original embeddings and improved performance significantly. Also constructed a new dataset of business news titles with search term specific sentiments in contribution to future work of semantic role labeling
- Techniques: BERT, Bi-LSTM, OpenIE, POS-tagging, PyTorch

Literature Style Transfer with Pointer Sentinel (Machine Translation, Tensorflow)

- A Seq2Seq model using Pointer Sentinel and pre-trained embeddings (PTB and GloVe) to effectively transform writing styles of classical literature to plain English. Experiments were conducted to compare performance of pre-trained embeddings and improvement from Pointer Sentinel network
- Techniques: RNN encoder, Bi-LSTM decoder, Pointer Sentinel network