

Alisa Gao

Mobile: (65) 8540-4062

Email: alisa.ziyu@gmail.com

EDUCATION

National University of Singapore, Singapore

Aug 2013 – Dec 2017

B.Sc. with a Major in Statistics (specialisation in Finance and Business Statistics), Honours (Distinction)

Second Major in Economics; Minor in Financial Mathematics

- Coursework: Linear Regression, Time Series Analysis, Stochastic Process, Statistical Method for Finance, Investment Instruments, Econometrics, Financial Accounting, Programming Methodology

Stanford University, CA, the United States

Jun 2015 – Aug 2015

Summer School Exchange Program

- Coursework: Data Mining

WORK EXPERIENCE

Carrots Consulting, Singapore

Jan 2018 – Present

Analyst, Total Compensation

- Performed annual review of compensation plans, leveraging peer benchmarking and market pricing, and total cost impact to assess the client's market positioning; advised best-practice to close the gap and ensure that their reward programs are competitive.
- Supported consultants in data assimilation, statistical modelling, ratio analysis and key financials calculation using Capital Asset Pricing Model.
- Modelled salary and grading structures and total compensation framework; conducted competitive analysis using in-house and external databases; analysed the financial impact of alternative designs.
- Conducted research on trends and developments in compensation, including relevant legal issues.
- Prepared reports setting out findings; guided and mentored clients on the recommendation.
- Increased efficiency within internal project teams by redesigning Bloomberg excel template to improve data extraction processes.

OCBC Securities, Singapore

May 2017 – Jul 2017

Business Analyst Intern, Global Forex

- Led a team of three interns to investigate Singapore FX market and deliver a marketing project encompassing the competitors' analysis of 12 main FX brokerage firms in Singapore.
- Collaborated with Product Management department and Legal department to update the FX product manual to ensure the margin call policy presented are up-to-date and relevant to the business.

RESEARCH & LEADERSHIP EXPERIENCE

NUS Business Analytics Centre, Singapore

May 2016 – Jan 2018

Part-time Research Assistant & Teaching Assistant

- Provided economic and statistical research support by gathering data from relevant institutions, performing comprehensive explanatory data analysis and building time series regression models.
- Drafted two research papers for publication based on research methodology and analysis results.
- Assisted the professor in preparing case studies and lecture slides for two master level modules: Analytics in Managerial Economics and Quantitative Risk Management.
- Tutored students in R programming to illustrate quantitative economic analysis.

NUS Investment Society, Singapore

Aug 2015 – Jun 2016

Team Leader, Quantitative Finance Department

- Fitted Zura Kakushadze's four-factor overnight returns model on a dataset containing the top 1000 liquid tickers in NYSE using multilinear regression and data mining methods; tested the model performance through cross validation and selected the significant predictors by stepwise selection; the win rate of our prediction model is 62%.
- Conducted weekly presentations on the application of statistical analysis in the finance industry.

SKILLS

Technical Skills: Excel, PowerPoint, R, Python, and Bloomberg

Language: Mandarin Chinese

Certificate: FRM (level I and level II)

Interests: Long-distance running