Junlin Liu

Email: jl6340@nyu.edu, **Website**: joeywebpage.io

EDUCATION

New York University   New York, NY
Bachelor of Math and Economics   Sep 2014 - June 2018

Relevant Coursework: Linear Algebra, Differential Equation, Numerical Analysis, Statistics, Econometrics

- 2017 Mathematical Contest in Modeling (MCM), Meritorious Winner (top 8% among 8800 teams)
- 2018 Citadel Data Science Competition 3rd place, Honorable Mention with $2000 Prize

SKILLS

Data Science: Spark, Tableau, Airflow, SQL, AWS S3 Bucket/ Redshift/ Beanstalk/ EC2, Excel

Software: IOS, Django, React, Travis CI, Github, Python, Javascript, Swift, Scala, Matlab

PROFESSIONAL EXPERIENCE

Balyasny Asset Management   New York, NY
Data Scientist   Jan 2018 – Aug 2018 & May 2020 - Present

- Research data-driven investment strategies in Consumer and IT sectors with $3 billion asset under management; Co-manage a systematic trading book of $700 million
- Assess and monetize various proprietary datasets; independently launch two $50 million data-driven systematic trading strategies that generated strong risk-adjusted return
- Apply regression and timeseries models on forecasting, anomaly detection and portfolio optimization.
- Build end-to-end data pipelines, visualization, and analysis tools to enable the ideation and generation of new, predictive features with over 20 data sources

M Science LLC   New York, NY
Data Scientist (2019 Company Award)   Aug 2018 – May 2020

- Consumer Trends Data Product for UK and French Market:
  - Delivered mark to market trading insights based on estimate of consumer spending behavior for major hedge funds and asset managers
  - Led the development, and production of Swipe Europe, using Python, Spark and SQL
  - Applied tf-idf in information extraction quality control, logistic regression in missing value imputation, and elastic net in timeseries prediction for improvement over 30%
- Data-Filtering Web Platform:
  - Participated in the design and development of platform, which saves more than 30% time of data analyst's daily workflow, using React JS for frontend, and C# and Spark for backend
  - Led the development of timeseries monitoring component, and collaborated with other engineers to enhance web UI and data labeling engine speed by 200%

PROJECTS

Pipamag.org, NGO that provides bilingual education   New York, NY
Web Developer, team of five   Jan 2020 – May 2020

- Re-designed and developed the website, using React JS for frontend, and Express for backend
- Implemented features like shopping, donation, and advertisement, which completely improved the overall UI experience and functionality

BOGOO, IOS Dating App   New York, NY
Co-Founder, IOS/ Backend Engineer   Aug 2018 – Jul 2019

- Worked on the whole product development of Bogoo with Instagram developers, using Django and Swift
- Built up functions, such as image upload, chat service, notification, authentication, and hosted service using AWS Elastic Beanstalk