ELLEN WEI

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EDUCATION

University of California, Los Angeles 2020-2024
BS in Statistics & Data Science, Bioinformatics *(Dean's List)*

Statistics Coursework: Computational & Mathematical Statistics, Statistical Inference, Time Series Analysis, Statistical Consulting, Research in Statistics, Linear Models
Finance Coursework (Graduate level): Statistical Models in Finance, Decision-Making in Stochastic Systems (Reinforcement Learning)
Computer Science Coursework: Algorithms, Data Structures, Databases, Machine Learning, Systems and Signals; *Graduate level:* Deep Learning for Computer Vision

EXPERIENCE

Sumitomo Mitsui Banking Corporation July 2024
Technology Analyst in Platforms Integration & Automation *New York, NY*

Sumitomo Mitsui Banking Corporation (Data Science Intern) June-Aug 2023

UCLA Computational Diagnostics Lab (Research Assistant) Aug-Nov 2023

UCLA Data Science in Cardiovascular Medicine Research Program (Research Assistant) June-Nov 2022

PROJECTS

Statistical Models in Finance Portfolio Optimization Dec 2023
Implemented and evaluated stock market portfolio performance using models such as single index, multigroup, multi-index, efficient frontier, and Black-Scholes to optimize portfolio allocation and risk management strategies

Paper Review: Stable Neural Stochastic Differential Equations May 2024
Addressing missing time-series data using 3 types of Neural SDEs and its robustness under distribution shifts using stochastic stability compared to Neural ODEs and CDEs, RNN, LSTM, GRU

US Employment Rate Report Jan 2023
- Conducted time series analysis on employment rate based on housing supply rate and interest rate to compare forecasting models on rate fluctuations
- Performed trend analysis, compared multiple models such as exponential smoothing, ARIMA, multiple regression, random forest, GBM, Prophet

Object Detection Algorithms Technical Blog Jan-Mar 2023
https://ucladeepvision.github.io/CS188-Projects-2023Winter/2023/03/26/team20-object-detection.html
Analysed and discussed the performance of 5 R-CNN based models and YOLO for transfer learning using OpenMMLab's MMDetection and PyTorch on an aerial maritime applications

AWARDS

ASA Datafest @UCLA (Best Visualization) April 2022
Analyzed 150k+ row role-playing video game; player segmentation using time series data with hierarchical, k-means clustering in R and Python

Languages: Python, R, SQL, C++, HTML, CSS, Javascript

Technologies/Frameworks: MongoDB, Apache Spark, Azure DevOps, PostgreSQL, ServiceNow, Linux, Cloud Services, Docker, React Native, Tableau, Git