Contact

Email:elvawyf@163.com
Mo:+86 13810171201
♥ LinkedIn
GitHub
Website

Programming

♥ Python, C++
SQL, R, Matlab,
Bash/ssh, LaTeX

Languages

English - Fluency
Chinese - Native

Courses

in Progress ♥ CS231N
Deep Learning

Completed from
Stanford University ♥
CS106B
STATS237
STATS240
STATS242
STATS243

Statistics

PCA, Factors Analysis, ANOVA, LDA and QDA, Dynamic Empirical Bayes via GLMM, Bootstrapping and Shrinkage Structured Variance

Education

2016–2016 **Nanodegree,** Machine Learning — Udacity
Self-Driving Car Applicant, the application is pending.

2014–2016 **Graduate Certificate,** Quantitative Methods in Finance — Stanford University
GPA 4.0, Graduate Program in Department of Statistics

2014–2016 **B.S.,** Computer Science — Peking University
in Progress

2012–2014 **M.S.,** Finance — University of International Business and Economics
GPA 3.87, Outstanding Graduate Honor

2012–2014 **Exchange,** Haas Business School — University of California, Berkeley
Championship of Global Business Simulation Competition

2007–2011 **B.A.,** Advertising — Peking University
GPA 3.40, Outstanding Graduate Honor

Experience

2016–2016 **Udacity** — remote
Code Reviewer
- Guide Udacity students through their projects of MLND and DAND.
- Training of Deep Learning and CS231n in progress.

2015–2016 **Huidi Investment** — Beijing, China
Assistant President
- Market making strategy research and implements via R and Python.

2015–2015 **Morgan Stanley** — Beijing, China
High-Frequency Trading Trainee
- Market microstructure, algorithmic trading, and order book dynamics.

2011–2015 **Guodu Futures** — Beijing, China
Quantitative Analyst and Marketing Manager
- Conduct quantitative reports of indices futures, and research on options.
- Research on statistical arbitrage trading models by Bloomberg API.

2010–2011 **World-Union Properties Consultancy** — Beijing, China
Assistant Brand Manager
- Expand brand influence of project - 20 million CNY/house, top 5 luxury properties in Beijing - by integrated marketing with top-tier luxury brands.

2007-2010 **Sino-Ocean Land** — Beijing, China
Senior Sales Consultant
- Outstanding performances 240 million CNY as champion sales, reserves over 4000 customers.

Publications & Projects

Publication Feb 2015 Empirical Research on the CSI300 Futures GARCH-VaR Risk Management
Project at Stanford Algorithmic Trading and High-Frequency Trading in Dynamic Limit Order
Project at Stanford Modeling Credit Risk for SMEs based on the US market dataset