Xiaoyang (Eva) Shen

106 Valentine Place, Apt 643, Ithaca, New York, 14850 · (607) 280-8389 · xs353@cornell.edu

---

EDUCATION

Cornell University, College of Engineering / Ithaca, New York
Bachelor of Science in Operations Research and Information Engineering, minor in Computer Science / August 2020 - May 2024
Master of Engineering in Data Science / Expected: May 2025
Cumulative GPA: 3.5 / Cornell Dean's Honor List
Relevant Courses: Optimization, Probability and Statistics, Stochastic Processes, Financial Engineering, Object-Oriented Programming, Data Structures and Functional Programming, Machine Learning and Data Science

---

WORK EXPERIENCE

Quantitative Analyst / Bank of America / June 2024 - August 2024
- Developed and refined predictive models for pricing swaps and swaptions, ensuring alignment with market trends and accuracy in comparison with trading desk outputs.
- Automated the submission and calibration processes for the inflation bilateral curve using Python, achieving successful pass rates in all company risk assessments.
- Conducted comprehensive analysis of accreting cancellable swaps data, identifying market trends and dynamics to provide actionable insights to the team.

Teaching Assistant / Cornell University College of Engineering / August 2023 - May 2024
- Facilitated weekly discussions to review course material and reinforce learning through exercises.
- Conducted regular Office Hours sessions to provide assistance to students

Data Analyst and IT Audit / Cornell University - Office of Compliance and Risk / May 2023 - August 2023
- Leveraged data analysis techniques to conduct sample testing and assigned maturity ratings based on NIST guidelines, enhancing accuracy and efficiency in IT audit processes.
- Proficiently identified risks, policies, and compensating controls within IT systems, and provided actionable recommendations to mitigate vulnerabilities and strengthen security posture.

Junior Data Analyst / JANA Corporation / May 2022 - August 2022
- Utilized SQL and Excel to fine-tune and optimize the leak data model.
- Refined key parameters such as beta, eta, and gamma within the predictive equation for each specific reason, significantly improved the model's accuracy and effectiveness in forecasting and preventing future leaks.

PROJECTS & RESEARCH

Research Assistant / Johnson Controls / January 2023 - July 2023
- Employed data analysis techniques and machine learning algorithms in Python to accurately evaluate the health status of industrial chillers, enabling proactive maintenance and reducing downtime.
- Implemented data visualization tools to communicate complex findings and insights derived from the model to non-technical stakeholders, facilitating data-driven decision-making within the organization.

Flight Delays Data Analysis Project / Python, SQL, Tableau
- Conducted data analysis project focused on investigating critical aspects of airline delays, utilizing historical flight data to extract valuable insights and enhance the understanding of delay patterns.
- Leveraged a combination of Python, SQL, and Tableau to conduct in-depth data exploration. Generated robust Ordinary Least Squares (OLS) regression models and data visualizations to uncover and visualize complex relationships within the dataset.
- Employed statistical techniques, including Logistic Regression and the Holt Winter Forecasting method, to develop predictive models for future airline delays.

TECHNICAL QUALIFICATIONS

Languages: Python, SQL, Java, Javascript, OCaml, Audit Command Language (ACL), Matlab
Tools: Github, Tableau, Microsoft Office, Excel, Powerpoint