Yingfei Fan

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Stat and CS major with experience in developing **web applications using AWS services**, leveraging **statistical modeling, machine learning methods, and data visualization tools** to identify actionable insights. Well-versed in communicating key findings to cross-functional groups. Proficient knowledge in Analytics, Programming, and Mathematics. Love coding.

EDUCATION

Columbia University

New York, NY Sep 2020-Dec 2021

M.S. in Operations Research (Machine Learning and AI Track)

Courses: Analysis of Algorithm, Cloud Computing and Big Data, Database, Analysis of Algorithms, Machine Learning

University of International Business and Economics

Beijing, CN Sep 2016-June 2020

B.A. in Mathematics and Statistics

University of California, Berkeley

Berkeley, CA Jan-May 2019

Exchange Student, EECS Department

WORK & RESEARCH EXPERIENCE

Guolian Securities Co., Ltd

Beijing, CN

Quant Developer Intern

Dec 2019-June 2020

- Built a pipeline to transform raw data into scheduled performance reports (crawling, updating, and visualizing data) using SQL, Python, and Tableau, improving team communication efficiency
- Identified and predicted hidden patterns in financial market by **employing statistical analysis tools and by training supervised machine learning models using Scikit-learn**
- Designed and back-tested algorithmic trading strategies for index futures and gave reports to senior managers
- Developed **high-frequency-trading algorithms** for index futures

China Insurance Automobile Service Technology Co., Ltd.

Shenzhen, CN

Back End Developer Intern

May-Sep 2019

- Developed a web app supporting business processes: order placing, dispatching, canceling, and viewing under Java
 Springboot framework
- Improved developing efficiency and product functionalities by **building test cases generator in Unit Test**, covering more than 90% of back-end code testing, identifying potential issues earlier in the development cycle
- Conducted A/B testing with product managers to optimize product features based on drivers' needs

University of International Business and Economics, Department of Data Science

Nov 2019-March 2020

Research Assistant

- Crawled and cleaned posted data from Sina Blog websites for a panel data model needed for paper, "Dynamic Panel Model: The Impact of Internet Public Opinions on the Pork Price in China"
- Employed correlation, association, regression, and semantic analysis to interpret variables relation
- Predicted pork price with adaptive LASSO-VAR-GARCH model, yielded a better score in cross-validation test

PROJECTS

Cloud Computing Course Projects

Serverless and micro service-driven web apps: Dining Concierge Chat Bot (a restaurants-recommending), Voice Controlled Photo Album (intelligent searching), and WeFoodies (a dining arranging and social app).

Simulation Course Project -- A Simulation of Vaccine Prioritization During the Covid-19 Pandemic
Constructed a system to simulated the vaccination process in NYC utilizing Python Pandas, Numpy, Simpy package
Designed metrics to compare the performance of different vaccine-allocation policies and gave optimal solution

Kaggle - Home Credit Default Risk

Features Engineering: Using **domain knowledge**, **variable selection** methods, and **Light Gradient Boosting model** to **predict credit default risk** given individual's information with 0.73 correct rate