Tim Zhao
Data Scientist - Comivo INC

San Jose, CA - Email me on Indeed: <u>indeed.com/r/Tim-Zhao/be8c78903fa80a16</u>

WORK EXPERIENCE

Data Scientist
Comivo INC   -   San Jose, CA - April 2017 to Present

Work directly with CEO, translate business needs into technical solutions and distribute work
with respect to required skills under a budget constraint
• Currently work on solutions to promote Comivo's Email Marketing, including Database Design
& Optimization and Web Scraping Automation (ML, NLP & Information Extraction)

University of Connecticut   -   Storrs, CT - 2015 to 2015

High-Alpha Portfolios Construction - 2015 to 2015

Topic: Machine Learning Application: High-Alpha Portfolios Construction with Least Similarities
• Constructed similarity region of stocks return through Logistic Regression for further clustering
• Implemented Spectral Clustering and Decision Tree to optimize portfolio selection strategy

Class: Applied Multivariate Analysis (Using R) 2015
Topic: Simulation Study: Sparse PCA Application to Data with Eigenvectors Structure Exhibiting
Nontrivial Loadings
• Modified Sparse PCA algorithm by applying Elastic Net and Eigengap Path to solve the problem
that ScotLASSO cannot handle nontrivial loadings in eigenvectors matrix

CPI, PPI, PMI and IPI on Effective Federal - 1995 to 2015

Used CCF plots to measure the lagged influence of CPI, PPI, PMI and IPI on Effective Federal
Funds Rate and generalized the economic causes of these lags
• Built Seasonal ARIMA model to predict further changes in Effective Federal Funds Rate

Analyst Intern, Asset Management Department
Everbright Financial Holding Asset Management Co., Ltd   -   Beijing, CN - August 2013 to November 2013

• Team member of private equity product Tairun-No.1. Conducted equity research (private place- ment),
including processing and analyzing financial data exported from stock terminals
• Produced presentation for the sales and promotion of the private equity product

EDUCATION

Master of Science in Statistics
University of Connecticut   -   Storrs, CT
May 2016

Bachelor of Arts in Economics
Hohai University, School of Business   -   Nanjing, CN
June 2014

SKILLS

Apache (Less than 1 year), CFA (Less than 1 year), Data Analytics (1 year), Data Structure (Less than 1 year), Python (1 year)

ADDITIONAL INFORMATION

SKILLS:
Data Analytics: R (statistical computing), Python (Pandas, Scikit-learn, Numpy, Scipy), SQL
Database & Ontology: MySQL, Protege, Apache Jena, Data Structure (XML, JSON, RDF, etc)
Scripting & System: Python, Java, Mac OS X, Ubuntu Linux
Presentation: Latex, PowerPoint

CERTIFICATE:
CFA Level III Candidate