

# Veronica Lee

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## CORE SKILLS

Python, R, SQL, Git, UNIX, AWS, GCP, Hadoop, Spark, MapReduce, Heroku, Flask, Stata, SPSS, QGIS, VBA, HTML, CSS

## WORK EXPERIENCE

### **Hodges Ward Elliott - HWE**

New York, NY

#### ***Data Scientist, Research & Investment Sales***

Sep, 2019 – Present

A boutique real estate brokerage and investment banking firm with over \$70 billion of closed transactions

- Build real estate investment-focused predictive models, interactive tools, and analyses of big datasets, crafted into digestible reports
- Develop data sourcing strategy, end-to-end data science workflows and the validation of related infrastructure and technology
- Perform statistical analysis on alternative/financial data to generate unique investment theses, market insights and asset valuations
- Cover and source cross-border outbound investments for Asian institutional investors as a licensed real estate salesperson

### **The Data Incubator**

New York, NY

#### ***Data Science Fellow***

Jan, 2019 – Mar, 2019

Cornell-Tech incubated data science fellowship for STEM Ph.D. & Masters with <2% admission rate. The curriculum includes:

- Machine Learning, Natural Language Processing, Data Structure and Algorithm, Data Visualization, Distributed Computing
- Programming Languages and Tools: Python, SQL, Spark, Hadoop, MapReduce, GCP, AWS, Git, UNIX, Heroku, Flask, D3.js

### **Columbia Business School**

New York, NY

#### ***Graduate Research Assistant, Management Department***

May, 2017 – Oct, 2018

Analyzed how CEO's risk-taking personality trait impacts on firm's acquisition performance

- Collected and conducted NLP analysis on unstructured data - shareholder letters, firm acquisition records, CEO biographies
- Developed multi-variate regression models and machine learning algorithms for hypothesis testing

### **HEC Paris**

Remote work in New York, NY

#### ***Graduate Research Assistant, Management Department***

Oct, 2017 – May, 2018

Examined the role of social networks and creativity in shaping early 20<sup>th</sup> century abstract artists' fame

- Collected and processed artists' artwork images, biographies, letters and historical text data for machine learning applications
- Quantified the fame, creativity, and social network of the artists for advanced statistical analysis

### **Bank of America Merrill Lynch**

Jun 2012 – May 2017

#### ***AVP, Counterparty Credit Risk Portfolio Management***

Jun 2014 – May 2017, New York, NY

- Developed and implemented methodologies to evaluate total company counterparty credit risk exposure
- Enhanced Internal Models Methodology (IMM) by providing advanced analysis on Risk Weighted Assets (RWA)
- Conducted sensitivity analysis by asset class, region and industry to measure and manage portfolio risk
- Worked with Sales and Trading, Quants and Credit Underwriting Groups to mitigate risk exposure

#### ***Global Risk Management Analyst, Markets Risk Portfolio Management; 2<sup>nd</sup> year rotation*** Jul 2013 – Jun 2014, New York, NY

- Applied to and selected by the most competitive team within the risk rotational program
- Enhanced computational accuracy of VaR backtesting and the attribution of profit and loss for portfolio optimization
- Analyzed market risk profile of trading businesses using VaR model, scenario analysis and statistical analysis
- Produced VaR backtesting reports for C-level executives, senior management, and regulatory examinations

#### ***Global Risk Management Analyst, CFO Compliance; 1<sup>st</sup> year rotation (placed)***

Jun 2012 – Jul 2013, Charlotte, NC

- Hired into the highly selective 2-year risk rotational analyst program
- Built streamlined compliance issue monitoring models with enhanced compliance metrics for CFO group

## EDUCATION

### **Columbia University, M.A. Quantitative Methods - Data Science Focus 2017**

New York, NY

- Earned degree while working full-time

### **University of Virginia, B.A. Economics & Chinese (double major) 2011**

Charlottesville, VA

## VOLUNTEER EXPERIENCE

### **NY KANA Corporation, 501(c)3 Nonprofit Arts Organization Board Member**

Nov 2014 – Present

- Lead business development plans and manage 50+ staffs for 501(c)3 nonprofit arts organization
- Develop organizational budget by winning the grants and funding from the governmental and institutional sponsors

### **U&I Corporation Co-founder**

Oct 2011 – Apr 2012

- Established U&I Corporation providing social commerce services with partnered local stores and restaurants

## OTHER SKILLS

**Languages:** Native speaker of English & Korean; Intermediate Mandarin Chinese

**Licenses & Certifications:** Licensed Real Estate Salesperson; The Data Incubator Fellowship; Neural Network and Deep Learning Coursera certificate, Microsoft Office Specialist (MOS) certificate    **Other Tools:** MS Office (Excel), Bloomberg Terminal, Argus