

Wenli Wan

Data Scientist

Jersey City, NJ - Email me on Indeed: [indeed.com/r/Wenli-Wan/3af94deaba56c90a](https://www.indeed.com/r/Wenli-Wan/3af94deaba56c90a)

WORK EXPERIENCE

Data Scientist

Analytic Partners - New York, NY -

April 2015 to August 2015

Studied social media's impact on HBO's viewership using Neural Network and Structural Equation Models. Investigated

how Facebook, Twitter impressions and on-air promotions drive the viewership of programs and differentiate the impact by genre and maturity of programs.

- Studied macroeconomic impact on Colgate toothpaste sales in Brazil using Principal Component Regression. Investigated

how unemployment, interest rate and inflation drive sales and differentiate the impact by premium brands, regular brands,

higher income consumer segment and lower income.

- Built regression algorithm for pricing purpose by estimating the incremental sale of all Colgate's sub-brands and promotion groups.

Intern

Equinox Partners, L.P - New York, NY -

November 2013 to August 2014

Modeled business performance of more than 60 thousand of domestic and international companies for equity portfolio

construction using Random Forests and Neural Network. Predicted changes of return information from Compustat Database.

Performed nonparametric test for variables selection. Improved the back test return of portfolios by more than 70%.

- Managed and mapped historical daily data from Compustat database using SQL.

- Communicated with portfolio managers. Interpreted models. Documented all the procedures of modeling.

EDUCATION

Master in Statistics

Columbia University - New York, NY

September 2013 to December 2014

Bachelor of Science in Actuarial Science and Statistics

University of Illinois at Urbana-Champaign - Urbana, IL

August 2011 to May 2013

ADDITIONAL INFORMATION

SKILLS

Master in R, SQL, Excel, VBA, SAS, JMP, MATLAB; Fluent in Python and Java; SOA Pass Exam: Exam P, Exam FM