Leo Yu

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EMPLOYMENT

Associate   June 2024 – Present

Diversified Fund   Los Angeles, CA

- $X00mm AUM diversified fund; conducting due diligence, managing sub-portfolio with team of 3

Manager   August 2023 – November 2023

Amazon (impacted by RIF)   Seattle, WA

Technologies Employed: Microsoft Excel, *proprietary tools*

- Using applied operations research principles to create an end-to-end pipeline tailored to maximize outbound order shipments and minimize associate worker downtime in a fulfillment centre capacity
- Leveraging data from associate routing behavior and incoming orders to optimize outbound efficiency by a projected 20% via clustering

Independent Advisor, Partners Group   June 2021 – June 2023

- Select Project: Constructed a tool in C++ to traverse and search into targeted memory in Windows via application of IDA and x64dbg
- Select Project: Reverse engineered a novel signature for disabling software protection in an outdated Windows program

Data Science Intern   June 2019 – September 2019

Home Partners of America   Chicago, IL

Technologies Employed: Zoho, ReactJS, Microsoft SQL, GraphQL, Microsoft Excel, Python

- Built tool in Python to systematically scout potential new investments with data from in-house and external sources
- Built real-time data pipeline for property management metrics to save >500 work hours/year via automated report generation

Software Engineering Intern   June 2018 – September 2018

Yup Technologies   San Francisco, CA

Technologies Employed: VueJS, ReactJS, PostgreSQL, Ruby

- Migrated client-side onboarding component in web application to VueJS, improving runtime performance by 25% for DAU of >7,000
- Applied the modularity principle to improve code readability and maintainability, and refactored portions of codebase

Software Engineering Intern   June 2015 – September 2015

DirecTV   El Segundo, CA

Technologies Employed: Microsoft SQL, Python

- Spearheaded a prototype Python project integrating viewership services with Amazon Echo & the cloud, and presented results

RESEARCH

Laboratory for Information and Decision Systems (Cambridge, MA)   March 2020 – August 2020

- Project *LobbyView*: an initiative for gaining transparency on capital flows from political lobbying groups to government entities
- Built Sankey component in Python and SQL via postgreSQL for an interactive layer and implemented framework development for the interpretation of computational objects into iterable structures

Sloan School of Management (Cambridge, MA)   September 2019 – January 2020

- Independently conducted regression analysis leveraging SQL, Python, shell script on 68,000+ US registered automotive companies
- Examined the role of various factors in the sector through statistical techniques and market analysis to better understand the industry

Media Lab (Cambridge, MA)   September 2016 – June 2017

- Created analytics platform (backend logic, postgreSQL) to collect and map aggregate user data as part of a city improvement program

***Complementary dimensional reduction techniques for signal isolation in a multi-modal context* (in progress)**
- arXiv: TBA

EDUCATION

University of Illinois Urbana-Champaign   Champaign, IL

Master of Science in Predictive Analytics & Risk Management   *Expected*

Department of Statistics, Machine Learning track   GPA: 4.0/4.0

Select Coursework: Predictive Analytics, Statistical Learning, Applied Bayesian Analysis, Stochastic Processes, Big Data Analytics

Massachusetts Institute of Technology   Cambridge, MA

Bachelor of Science in Management Science   Class of 2021

Concentration: Financial Engineering

Select Coursework: Applied Probability (A. Barnett), Algorithms (D. Gupta), Microeconomics (S. Ellison), Design Across Scales (N. Oxman), Central Banks & Monetary Policy (A. Orphanides)*, Financial Market Dynamics (A. Lo)*, Mergers & Private Equity (N. Gregory)*, Investment Management (M. Rothman)*, Finance Theory (A. Lo)*
* indicates graduate-level course

EXTRACURRICULARS & STANDARDIZED TESTING

The Tech(Undergraduate Newspaper) – Associate
Paul Erdős Mock Putnam Exam – Participant
SAT (single-score): 800 M/800 R/800 W

TECHNICAL SKILLS & INTERESTS

Languages + Frameworks: Python, C++, C++ Template Metaprogramming, Assembly, Shell, SQL, Vue.js, React.js
Databases Exposure: Microsoft SQL, mySQL, PostgreSQL, AWS (EC2, S3), NoSQL (mongoDB, redis, Apache Cassandra)
Interests: time series analysis, quantitative modeling, asset pricing, machine learning techniques, optimization, arbitrage discovery