

# SIMON YANG

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## EDUCATION

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### NYU Stern School of Business

*BS in Data Science and Finance, Minor in Computer Science*

**GPA:** 3.7/4.0, Dean's List

**New York, New York**

*Sep 2016–May 2020*

- **Coursework:** Database Management and Analysis, Computer Systems Organizations, Decision Models and Analytics, Data Structures, High Tech Entrepreneurship, Portfolio Management, Futures and Options, Regression and Multivariate Data

## PROFESSIONAL EXPERIENCE

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### Millennium Management LLC

*Risk Analyst, Equities*

**New York, New York**

*July 2020–Present*

- Report PnL and risk exposure directly to senior management across various business lines using Excel, R, and SQL
- Actively monitor the risk and composition of 30+ different portfolios across technology, financials, and real estate sectors by querying data in SQL, R, and Excel, and using internal tools
- Built SQL data pipelines to enable the calculations of various Risk metrics and automation of many reports that previously existed in Excel.
- Constructed performance dashboards using R Shiny, linking SQL servers with GUIs to automate weekly reporting.
- Cleaned and maintained incoming relational data on SPACs, enabling the calculation of SPAC exposure and capital to be reported directly to senior management.
- Built automated email reports to note high-risk guideline overages using R, reducing guideline overages by over 70%.
- Worked with internal technology teams to improve internal technologies used by the Risk group

*Risk Management Summer Analyst, Equities*

*Jun 2019–Aug 2019*

- Constructed a risk factor to measure exposure to a cyclical-defensive tilt using R, capturing a \$150MM drawdown in PnL
- Automated internal risk guideline validation using R, catching erroneous risk guidelines and alerting analysts

### OWAL

*Software Developer Intern*

**New York, New York**

*Oct 2018–Dec 2018*

- Developed a time-series anomaly detector to spot unusual object behavior in surveillance footage. The detector used a seasonal ARIMA regression model and was implemented using Python and SQL. The program alerted building owners of anomalies, and spotted potential accidents and loitering incidents
- Created a Slack chat bot to interact with developers in real time to remind them to complete their standups using Python and Slack's RTM API. The chat bot was deployed on an AWS EC2 instance.

## PROJECTS

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### MTA Subway Tracker

*Mar 2022*

- Independently developed an application to replicate the behavior of the MTA's subway arrival tracker. Using the MTA's realtime GTFS feed, I was able to display arrival information for incoming trains in order to time my own commutes. Implemented using Python, HTML, and Javascript.

### Sniff.ly

*Oct 2018–Dec 2018*

- Worked with a team of 4 to create a web application to track over 200 celebrities by scraping Twitter data. Using natural language processing and the Twitter API, we were able to accurately "sniff" out celebrity sightings across the US. Implemented using Python, SQL, JavaScript, HTML, and IBM Watson.

### NotForgotten Bot

*Mar 2018*

- Worked with a team of 4 to create a Twitter bot that would automatically reply to users who tweeted at it with the number of school shootings, casualties, and injuries since a certain date. Created at the NYU Hackathon to help raise awareness on the impact of school shootings. Built with python, Tweepy, and pandas, and deployed on an Amazon EC2 instance.

## SKILLS, INTERESTS, HOBBIES

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- **Programming Languages:** Python, R, SQL, Java, C, JavaScript
- **Development Libraries:** pandas, matplotlib, ggplot, NumPy, tidyverse
- **Tools:** Git, Linux, AWS, Bloomberg Terminal, Microsoft Office
- **Speaking Languages:** English (Native), Chinese (Fluent)
- **Interests:** NBA, Cryptocurrency, Keyboard Shortcuts, Super Smash Bros, Teamfight Tactics