

WEIYI CHEN

-Mobile (+44)7421723226
-E-mail: weiyv13@gmail.com
-LinkedIn: <https://www.linkedin.com/in/weiyi-chen-66b55a13b/>
My Personal Website: <https://weiyi-chen.github.io/>

Personal Summary

Highly motivated in technology, strong self-learner and good at teamwork. With 4 years' study in mathematics and statistics, more than 1 year's experience in the financial market, learned finance and technology in postgraduate study to pursue a tech related career.

Education

University College London, Institute of Finance & Technology	2021.09-2022.09
• Master of Science in Banking and digital finance • Major Courses: Banking and Corporate Finance, Financial Analytics and Machine Learning, Artificial Intelligence, Big Data in Quantitative Finance	
Sungkyunkwan University, School of Economics, Statistics	2016.09-2017.06
• The Exchange program • Major Courses: Regression Analysis, Data Science, Data Mining, Random Processes, Financial Econometrics	
Beijing Jiaotong University, School of Science, Mathematics and statistics	2014.09-2018.07
• Bachelor of Science in Statistics • Major Courses: Advanced algebra, Mathematical Analysis I&II&III, Real Analysis, Operational research basis, Probability Theory	

Professional Experience

KPMG UK Limited	Technology Audit	2022.09 - Now
• Supporting the audit in the evaluation of IT systems that underpin an organisation's key financial processes, and collecting and evaluating data to ensure continuous improvement of audit quality.		
• Implemented testing controls to detect and prevent risks in areas such as program and data access, change management, vulnerability analysis, application security. Successfully completed four projects for listed companies, providing valuable insights for enhancing organizational security and performance.		
Bright Network Intership Experience UK	Technology group	2021.08-2021.08
• Took part in skills sessions with Google, Amazon, EY and other top firms. Designed VR and cyber security about helping banks to monitor the behaviour of employees, did vendor comparison for these technology tools. Received good feedback on the sample work.		
Bank of Jiangsu Co., Ltd.	Company credit customer manager	2020.07-2021.06
Communicated loan needs with customers, evaluated companies' business capabilities and repayment		
• capabilities with cash flow, financial statement, upstream and downstream contracts and business credit reporting. Successfully helped over 10 clients with their loans.		
• Completed due diligence report, evaluated enterprise credit rating through IRBs and used VaR to risk pricing. After approved by the credit approval department members to assist the bank to complete loan issuance. Completed over 20 different types of loan project submissions and issuance.		
• Detected corporate default risks by regularly conduct return visits to companies and update financial statements for Post-loan inspection work. Adjusted the repayment progress or reassessed the repayment ability of the company to complete the risk warning process. Tracked and managed over 40 risk issues of clients.		

Technical Experience

Stock Trend Prediction Based On Sentiment Analysis		2022.06-2022.09
• This research based on machine learning and deep learning techniques, applied the BERT model to social sentiment analysis, and using SVM model for stock prediction by combining sentiment features with stock market trading data.		
• The collected data was cleaned and preprocessed using data science libraries such as pandas and numpy, including removing duplicates, filtering out non-English tweets, and standardizing the text data. The preprocessed data was loaded into a machine learning pipeline that used a fine-tuned BERT model and an SVM model to predict the stock trends. The trained model achieved an accuracy of 74% and 86.33% on the test dataset of Apple and Tesla stock, respectively.		
Mathematical Contest In Modeling	Team member	2015.12-2016.2
• Completion of study of related papers, transferring the question into mathematical model establishment, optimization. Optimism and visualisation bathtub shape based on thermodynamic model through MATLAB, finally wrote one paper with energy saving bath design. Awarded as the "Successful Participant".		

Technical skills and Programming

• Data processing	• SQL, MongoDB, Github
• Data visualisation	• R, Python numpy, pandas, matplotlib
• Data mining	• Linear Regression, Ridge, Lasso, GD, Random Forest model, SVM, Neural Network
• Machine learning (ML)	• NLP, HTML, CSS
• Text mining	