

Wang Yao

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SUMMARY

5+ years experience in data science and machine learning, a well-trained scientist in mathematical optimization and algorithm development, passionate presenter with extensive knowledge in numerical methods for solving large scale statistical learning problems.

EDUCATION

Ph.D. in Operations Research, Rutgers University, New Brunswick, NJ 2010-2016
B.A. in Mathematics, Minor: Statistics, Rutgers University, NJ. *Magna Cum Laude* 2006-2010

RESEARCH

Ph.D. Dissertation: Approximate Versions of Alternating Direction Method of Multipliers

- Developed 3 new numerical algorithms for **multi-block optimization** models in machine learning
- Implemented new engine for common optimization problems in ML with **Matlab**, wrote a library including **conjugate gradient**, **L-BFGS** and **gradient decent** algorithms as sub-solvers
- Overall computing overhead is reduced by 25% compared with classical frameworks

AWARDS

Honeywell Bravo Employee Recognition Award June 2017

WORK EXPERIENCE

Honeywell International Inc. Data Scientist, Data Science CoE Oct. 2016 - Present

- Employed business goals to guide data science practice to win contracts, engaged with the clients, data scientists and implementation team in presenting, mentoring and advising
- Led data engineers in India to clean and ingest over 1TB raw power consumption data to **Azure** cluster using **pyspark** and **Hive** database, created reusable library for the team
- Used **R** to implemented **RBF Neural Network** for short-term power load **time series** prediction
- Performed large scale statistical analysis and profiling to segregate population on cluster with **sparklyr** trained power usage model by utilizing external property and weather data
- Built and deployed an energy theft detection model using features from water usage and smart meter events/status data, helped customers to recover at least 3% of their revenue

Chubb Corporation Claim Actuarial Modeler, Advanced Analytics May 2015 - Oct. 2016

- Performed data engineering on ~10 million rows of bodily injury claims/medical data from 7-Eleven
- Created ~100 numerical, categorical and **text mining** variables, built decision tree severity model for at first contact and logistic regression model at 6-month evaluation point using **SAS EG**
- Conducted **social network analysis** and established network-revenue model for underwriters using **iGraph**, helped them to create 5% more revenue overall by improving network structure
- Created **SAS** codes for monitoring and tracking model performance in production system

Novartis Pharmaceuticals Intern, Advanced Quantitative Science May - Aug. 2014

- Learned data science models in pharmaceutical and web development skills using **Linux**, **Apache** web server, **MySQL**, **Python**, **R**, **Javascript** and **HTML5**
- Designed and implemented an interactive web application for clinicians to compare simulation results of dosage selection for different groups of patients, effectively reduced communication overhead

DHS - Rutgers CoE (CCICADA) Advanced Analytics Researcher Jan.-Jun. 2013

- Captured and analyzed complex boat allocation data given by U.S. Coast Guard to establish the optimal boat-sharing integer programming model with **Xpress-Mosel**
- Recommended the best boat-sharing plan for U.S. Coast Guard to cover required mission hours under tight budget, presented the analysis and delivered the product to the C-level management

Eli Lilly and Company Intern, Data Visualization May - Aug. 2012, and Jul. - Dec. 2013

- Tested extensively the Bioprocess Data Collection System Data Mart(BDCSDM) using **SQL**
- Developed a data visualization tool that is completely database driven and maintenance-free
- Developed automated filtration experiment data acquisition application to interface with previously under-utilized costly advanced **IoT** equipments