Michael Yang Data Scientist

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Self-motivated individual with excellent mathematical and statistical ability and strong teamwork skills

SKILLS

Language:
Python, SQL, Git
Data Science Toolbox:
Hadoop, Spark, AWS, TensorFlow, PyTorch, Scikit-Learn, PyCharm, Jupyter, NumPy, Pandas, Matplotlib, Django
Database:
PostgreSQL, Cassandra
Artificial Intelligence:
Machine Learning, Deep Learning, Unsupervised Learning, Transfer Learning, Natural Language Processing

PROJECTS

Cryptocurrency Real-Time Prediction Model Spring 2019
Conducted time series analysis and developed a deep learning (LSTM) coin return prediction model by integrating historical data with news sentiment analysis and social media status

Dark Image Super Resolution Deep Learning Model Fall 2018
Modified and combined two existing state-of-the-art deep neural networks in TensorFlow, and developed a new generative adversarial network (GAN) for dark image super resolution

Loan Default Rate Prediction Classification Model Fall 2018
Developed a machine learning binary classification model to predict loan default possibilities and visualized input data for exploratory data analysis to discover patterns and trends

WORK HISTORY

Amplify Data Scientist May 2019 – Present
RBC Capital Markets, Toronto
+ Working closely with traders, salespeople, research analysts and Capital Market IT team, and using Design Thinking and Agile methods to build a data-driven AI-based product
+ Developing a deep learning NLP model to draw intelligent client (institutional investors) insights from CRM system call reports, news, and research reports to discover cross-sell opportunities and facilitate trades
+ Managing team objectives, conducting interviews with end-users, and developing pipelines for data processing and feature engineering

Quantitative Research Intern May 2017 – August 2017
China Merchants Securities, Shenzhen
+ Conducted time series analysis on financial sector stocks and developed a pairs trading model in Python with NumPy and Pandas and Matplotlib
+ Developed a multifactor stock selection model, and improved its performance by using Markowitz mean-variance optimization to determine optimal weights
+ Studied and researched day trading strategies on index futures
+ Assisted research analysts to develop a volatility trading strategy

EDUCATION

MSc. in Computer Science, Big Data September 2018 - Present
Simon Fraser University, Burnaby, Canada
+ CGPA: 3.6
+ Expected Graduation: December 2019

BCom. in Finance, Minor in Mathematics September 2010 – May 2015
University of British Columbia, Sauder School of Business
+ CGPA: 3.8
+ Trek Excellence Scholarship for Outstanding Academic Performance

SELF-DIRECTED LEARNING

Coursera: Applied Data Science with Python
Actuarial Science (SOA): Exam Probability, Exam Financial Mathematics
Charted Financial Analyst Institute: CFA Level 2 Candidate