YITING(STELLA) WANG

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Summary

- Seek a **Quantitative Analytics Position.** Have several hands-on industrial experiences in the **Big Data area**.
- A quick learner with passion about state-of-the-art techniques. Solid background on **Data Mining / Database Systems / Machine Learning / Algorithms / Data Structure /Recommendation System / Web Developer**.

Educational Background

University of Southern California (USC), Viterbi School of Engineering Los Angeles, CA, USA

- M.S. in Applied Data Science Aug 2021 - May 2023
- Related Course: Algorithms, Data Mining, Machine Learning, Database Systems.

University of International Business and Economics (UIBE) Beijing, China

- B.S. in Quantitative Finance (Honor) Sep 2017 - Jun 2021

Computer Skills

Programming Languages: C/C++, **Python**, Java, Front-End technologies (JavaScript, HTML, CSS), **MATLAB, R**.
Tools: React, Node.js, **SQL, NoSQL(PostgreSQL, Firebase, MongoDB, DynamoDB)**, Stata, Git & Github, Tableau.
Frameworks: Flask, AWS, **Spark, Hadoop**, Hive, scikit-learn, TensorFlow, Keras.
Algorithms: **K-Means, Tree-based Methods, NLP, SVM, Locality-Sensitive Hashing, Text Mining, Image Analysis.**

Work Experiences

Minmetals Inc Beijing, China
Data Engineer Intern in Finance Group Sep 2020 - Jun 2021

- Minmetals Inc is one of the largest metals and minerals trading companies in the world, handling **more than 12 million tons** of steel products annually. Worked through **big data and cross-team projects**.
- **Researched** various latest papers of applying machine learning algorithms into the financial asset price prediction. **Utilized improved regression, tree-based methods, SVM algorithms in Python** to predict future prices of metals; **Increased 0.17%, 0.21% and 0.25% AUC** of the models. Beat 90% competitors in the stimulation trading.
- **Design, implement, and maintain efficient data pipelines (ETL)** to integrate data from various sources into a platform; Used **SQL** to process millions of daily stock data in the Stock Exchange; Used **Python** to constructed MKT, SMB, HML and VMG variables to apply **FM regression** to **detect 10 anomalies** in the stock trading market.

Soochow Securities Co., Ltd. Beijing, China
Data Scientist Intern Jan 2020 - Jul 2020

- Used **SQL** to extract and process data of economic policy uncertainty(EPU) and Bitcoin prices;
- Designed and built dashboards with **Tableau** to automate reporting and optimize data visualization procedures.

Project Experiences

Recommendation System

- Built an **item-based CF recommendation system** with Pearson similarity using yelp dataset with **Spark Rdd**;
- Used **Spark Rdd** to select the features and **XGBregressor** to build model-based and hybrid recommendation systems;
- Predicted the stars for given user ids and business ids and **reduced the RMSE to 0.97** successfully.

Generative Models for Text

- Built **LSTM models** to **mimic the writing style of Russell** and found the best weights in terms of loss;
- Trained epochs and used the network with the best weights to generate characters.

CNNs for Image Colorization

- Built **k-means clustering models** to get the main color and set up a **deep convolutional neural network**;
- Trained epochs to **turn grayscale images to colored images** and report results.