

YU YANG

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EDUCATION

University of Minnesota, Twin Cities

August 2018 - May 2023 (Expected)

Advisor: Prof. Xiaotong Shen

Ph.D. candidate in Statistics

GPA: 3.980/4

Minneapolis, MN

Shanghai University of Finance and Economics

September 2014 - June 2018

Bachelor of Science in Statistics

GPA: 3.89/4

Shanghai, China

EXPERIENCE

JPMorgan Chase & Co.

06/2022–09/2022

AI & Data Science Summer Associate

New York, NY

- Developed modules for time series causal discovery

Seagate Technology

09/2019–04/2022

Research Assistant (Advisor: Prof. Xiaotong Shen; Manager: Sthitie Bom)

Minneapolis, MN

- Explored large-scale and multi-sourced datasets and proposed systematic preprocessing pipelines
- Constructed interpretable predictive models for defected wafer products
- Proposed causal structure learning methods to unveil the causal relations among abnormal events
- Developed a Python package and an R package for causal structure learning

PROJECTS

R Package: glmtnp

08/2021–01/2022

Package Developers: Chunlin Li, Yu Yang

- Developed an R package to fit generalized linear models with truncated lasso penalty
- Performed experiments to compare *glmtnp* with other competitors in terms of accuracy and time cost

Causal Discovery for Mixed Data with Temporal and Group Constraints 01/2021–04/2021

- Proposed three causal discovery methods for high-dimensional mixed data with special constraints
- Performed experiments on the simulated data to examine the performance of the three methods

Topic-Aware Abstractive Text Summarization

01/2021–04/2021

- Proposed a new model by marrying Pointer-Generator Networks with Replicated Softmax RBM
- Experimented the model on the CNN/Daily Mail data

Retro-BiDAF: A Retrospective Reader Over BiDAF

10/2020–12/2020

- Proposed a question answering model for the SQuAD 2.0 Challenge
- Examined the idea of retrospective reading in the non-PCE scenario

Kaggle: Lyft Motion Prediction for Autonomous Vehicles

09/2020–11/2020

*Team Members: Xuesong Hou, Chunlin Li, Yu Yang (Ranked **top 6%**)*

- Explored the large-scale image data and visualized the paths of vehicles
- Built an ensemble model upon EfficientNet and DenseNet to predict the motion of on-road objects

Wells Fargo Campus Analytics Challenge 2020

07/2020–08/2020

*Team Members: Xuesong Hou, Chunlin Li, Yu Yang (Won the **Grand Prize** of the year)*

- Identified proper encoding schemes from model fitting details and proposed a top-performing classifier

- Proposed a novel method called Sparse Grouping Pursuit which efficiently reduced feature dimensions

R Package: ImbCalib – Probability Calibration for Imbalanced Data 04/2020–05/2020

- Wrote an R package to calibrate probabilities for imbalanced data
- Compared probability calibrations visually and quantitatively

MinneMUDAC 2019 Student Data Science Challenge 09/2019–11/2019

*Team: Women in Math and Stats (Won the **Analytical Acumen Award**)*

- Collected data from a wide range of sources and applied creative feature engineering
- Built an ensemble model upon XGBoost, LSTM, and VAR to predict the soybean futures closing prices

Learning Rate Decaying Scheme Investigation 11/2019–12/2019

Team Members: Liwei Huang, Yu Yang

- Proposed several learning rate decaying schemes and applied them to MNIST and CIFAR-10
- Analyzed the decaying schemes in terms of convergence time and model performances

Kaggle: Travelers Claim Fraud Detection 11/2018–12/2018

*Team Members: Somyi Baek, Sam Piehl, King Yiu Suen, Xun Xian, Yu Yang (Won the **2nd** place)*

- Proposed a new feature which greatly improved the predictive capability
- Constructed an ensemble model for prediction and applied LIME for interpretation

TECHNICAL STRENGTHS

Languages	Python, R, Shell Scripting, C/C++, SQL, HTML
Tools	Git, VS Code, Google Cloud, AWS, L ^A T _E X