WENYI (JULIA) XU

wenyi.xu@columbia.edu | (646) 881-2612 | [Portfolio Website](#) | [GitHub](#) | [LinkedIn](#) | 70 W, 93rd St., New York, NY

EDUCATION

Columbia University New York, NY
M.S. in Business Analytics, GPA: 3.83 / 4.00 (top **10%** of 220 graduate students) Aug 2019 - Dec 2020
- **Core Courses:** Statistics and Simulation, Optimization, Data Analysis, Machine Learning, and Artificial Intelligence

Shanghai Jiao Tong University Shanghai, CN
M.E. in Electronic Engineering, GPA: 3.50 / 4.00 (top **20%** of 72 graduate students) Sep 2016 - Mar 2019
- **Awards:** 2nd Prize in National Mathematical Modeling Competition, 2nd Prize in Jingmao National Investment Competition
- **Core Courses:** Data Mining, Database Techniques, and Large-scale Data Processing

Nanjing University Nanjing, CN
B.S. in Electronic Engineering, GPA: 4.40 / 5.00 (top **5%** of 190 graduate students) Sep 2012 - Jun 2016
- **Scholarship:** AEGON-Industrial Fund Scholarship, People's Scholarship, Outstanding Student of Nanjing University
- **Core Courses:** Calculus, Probability, Linear Algebra, and Object-oriented Programming

COMPUTING SKILLS

- Big Data Skills: MySQL(Queries, Subqueries, window functions), Python (Numpy, Pandas, Scipy, Plotly, pydash), R (dplyr, ggplot2), SAS, Excel, ETL Tools (SSIS, SSMS), Azure (Data Lake, Databricks, SQL Server)
- Visualization Tools: Tableau, Power BI, Looker
- Math & Machine Learning: Experimental Design (A/B testing, Hypothesis testing), Regression, Classification, Clustering

PROFESSIONAL EXPERIENCE

Panasonic North America Newark, NJ
Data Scientist Intern (Business Intelligence Team) Aug 2020 - Dec 2020
- Built an analytical model to improve the predictability of revenue estimation by segmenting the electronic components based on the product distributors and categories and deployed the model on the Azure cloud platform for clients' convenience
- Implemented an XGBoost regression model using Python to analyze the impacts of model inputs (inc. manufacturer origin, transportation methods) on the calculation of component delivery time, reducing prediction error from 30% to 15%
- Utilized Power BI to create dashboards that depicted the prediction logic and tracked forecasting errors according to business requirements and implemented several DAX functions for various fact calculations for efficient data visualization

Balyasny Asset Management New York, NY
Data Analyst Intern (Equity Analytics Team) Jan 2020 - May 2020
- Trained a Random Forest model with the input trading signals such as Moving Average, Bollinger Bands, and their combinations to forecast the direction of the daily price movement of Russell 3000 equities
- Conducted stress analysis to understand Covid-19 pandemic impact by identifying the periods of the drawdown and the following recovery period of historical financial crises by comparing the S&P500 Index with the VIX Index
- Presented the rationale of the trading strategy and the comprehensive results of the analysis to internal data analysts; gained substantial experience in analyzing large volumes of financial data in accordance with strict client-driven deadlines

Deloitte Shanghai, CN
Data Scientist Intern (Data Intelligence Team) Dec 2019 - Jan 2020
- Worked with a team of 4 members to create a digital daily newsletter and automated its content curation process using NLP
- Performed web scraping (BeautifulSoup4) and text mining (NLTK) to identify the top 10 news topics and corresponding news articles; discussed weekly with internal consultants and adjusted curation scripts according to business requirements

Essence Securities Shanghai, CN
Research Analyst Intern (Equity Research Team) May 2018 - Jul 2018
- Conducted detailed fundamental analysis of the Chinese electronic industry based on the supply/demand data and the trend of industry benchmark using public datasets extracted from Bloomberg and Wind
- Participated in monthly clients meetings to understand clients' requirements and project deadlines; built financial valuation models (e.g., DCF) using Excel built-in functions such as Pivot Table and Bloomberg Excel Add-In

EXTRACURRICULAR AND INTERESTS

Columbia University New York, NY
Squirrel Reporting Web App Nov 2019 - Dec 2019
- Developed a user-friendly Django web app allowing users to report and monitor squirrel sightings in the central park area
- Created a PostgreSQL relational database with over 300 records and then connected the web app to this database

Interests: painting (still-life sketches, cartoons), picture editing (Photoshop), video editing (for event promotion and reporting)