JINGYUAN FENG

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EDUCATION

NEW YORK UNIVERSITY   New York, NY, US
The Courant Institute of Mathematical Sciences
MS in Mathematics in Finance   Sep. 2018 – Jan. 2020
- *Topics:* Java (data structure, K-means clustering); convex optimization; big data and decision trees; reinforcement learning; predictive analysis; hidden Markov models; tactical asset allocation

IMPERIAL COLLEGE LONDON GPA 3.7/4.0   London, UK
MSci in Mathematics   Sep. 2013 – June 2017
- *Awards:* Associateship of the Royal College of Science (ARCS)

WORK EXPERIENCE

BEIJING MOOPLUS TECHNOLOGY Co., Ltd   Beijing, China
Revenue Growth Consultant, Marketing&Sales Data Scientist   Apr. 2019 – present
- Managing the business development of the medical products unit of the high-tech CPG startup (valued at $0.7+B)
- Driving sales by applying collaborative filtering algorithms (KNN, MF) to recommend stock items
- Partnered with 16 enterprises, providing digital branding channel in exchange of $7M series B investments
- Built metadata-driven PowerBI dashboards, improving return on sales by 6% to date

McDEVITT RESEARCH GROUP, NYU   New York, NY, US
Project Moderator, (Incoming) Machine Learning Analyst   Jan. 2020 – present
- Collaborating with 20 postgraduate students on data collection and model development for trauma treatment
- Scraped publication titles associated with 500+ trauma/biomarker combinations on PubMed in Python (WebDriver)
- Normalised error rate for each keywords combination and created heatmap to select the most important features in trauma management (prognosis and diagnosis)

JST CAPITAL   New York, NY, US
Quant Strat, Data Analyst   Jun. 2019 – Aug. 2019
- Facilitated effective communication between data architects, discretionary traders and institutional clients, writing ad-hoc Data Requirement Documents and integrating cryptocurrency data sources from CoinAPI
- Visualized the transaction cost for BTC/ETH/XRP with Seaborn scraping large TAQ datasets from SQL Server/ Coinbase, limiting the premium risk exposed to $50M block trades to 15 basis points
- Automated daily NAV reporting to stakeholders with limited guidance, lowering operational overhead by up to 20%
- Maintained trades data quality through unifying DateTime format across time zones and imputing unfilled trades

SHANGHAI STOCK EXCHANGE   Shanghai, China
Product Analyst   Jul. 2017 – Sep. 2017
- Led market research across commodities and fixed-income
- Analyzed the top liquid equity options products across CBOE based on trading volume, open interest (OI) and put/ call ratio and recommended the purchase of Petrobras ADR to senior managers, achieving a 30% return

LEADERSHIP & PROJECT

EARTH (InnoVention, NYU Future Labs 2020 cohort)   New York, NY, US
Co-founder, Marketing Analyst, Product Manager   Nov. 2019 – present
- Co-founded a startup offering customizable houseplant-care automation solutions and received $1K early seed fund
- Performed competitive analysis on B2C price dynamics and mapped out key consumer buying factors
- Delegated three electronic engineers on prototyping a set of indoor plants IoT sensors for propagation tracking

NORDIC PROBABLISTIC AI SCHOOL (NTNU, Norwegian Open AI Lab)   Trondheim, Norway
Researcher   June 2019
- Investigated the deep latent variable model (DLVM) and its connection to Bayesian neural networks
- Trained sparse variational dropout on ResNet-50 for ImageNet (tensor libraries: torch, torchvision, logger)

IAQF ANNUAL ACADEMIC COMPETITION 2019   New York, NY, US
Project Leader   Jan. 2019 – Mar. 2019
- Set and tracked OKR's for each team meeting and ensured timely deliverables from each of 6 team members
- Predicted with 100% accuracy the direction of US corporate vs treasury bond credit spread movements using feature selection techniques and machine learning models (boosting, BART), trained on pre-cleaned time series data

SKILLS & INTERESTS

Technical: Python, C++, Java, Excel, Matlab, R, SQL, Hadoop, PowerBI, Tableau
Languages: Mandarin, English, Cantonese, Italian (B1)
Certificate/MOOC: CFA Level II candidate, fast.ai
Others: Division 3 (E-rated) professional foilist fencer (club affiliation with FC Manhattan)