Jennifer E. Yoon

Tel: (516) 610-0707
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Professional Profile

Financial Risk Consultant and Data Scientist with extensive financial industry experience.

- Significant statistics and econometrics experience from both academic course load and real-world applications.
- Python: Standard library, Pandas, NumPy, Matplotlib, SciPy, Scikit-learn, and Jupyter notebook.
- R: Several MOOC courses on programming and statistical learning.
- SQL databases: working experience supplemented by MOOC courses.
- Web development: HTML5 and CSS3.
- Familiarity with other computer programming and hardware tools due to past work: C++, Excel and VBA, Git and GitHub version control, assembly and other machine languages, CAD-CAM software and Bloomberg terminal.
- Excellent communication skills and an experienced presenter.

Professional Accomplishments

Examples of past success doing quantitative analysis on large datasets:

- Assisted a diversified energy company in calculating the correct risk on their spread trading portfolio. Used numerical approximation methods to custom fit a bimodal (two humps) probability density function to their historical data. As a result, the client was able to secure a $5 billion debt.
- Wrote VBA code to calculate loss from excessive trading (from bid-ask spread and fees). As a result, client was able to settle a $128 million lawsuit for $50 million.
- Calculated on behalf of the SEC, the potential risk on MBS (mortgage-backed securities) trading portfolios at large, U.S. banks. Received data files from each firm, wrote computer code to transform and clean the data, then conducted statistical analyses.
  - Approved the risk controls on a $20 billion Salomon Brothers portfolio because their hedge risk stayed within the company's risk tolerance.
  - Spotted a $500 million potential loss on Merrill Lynch's portfolio, which was beyond their risk tolerance. The company's Director of Risk Management disputed my calculations, but the company ended up reporting a loss of about $500 million 6 months later.

Experience

Owner, 10 Sigma Risk LLC, Leesburg, VA, 2011 – present
CEO and Co-founder, StockWiki Inc, Palo Alto, CA, 2007 – 2010
Database Consultant, Empower-Visa Services Inc., Fairfax, VA, 2001-2008
Senior Manager, KPMG LLP, Washington, D.C., 1997-2001
Senior Derivatives Analyst, NERA, White Plains, NY 1996-1997
Accountant-Economist, SEC, Washington, D.C, 1992-1996

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Education

M.B.A., University of Chicago Booth School of Business, Chicago, IL
B.A., Mount Holyoke College, South Hadley, MA

Certified FRM, GARP (Global Association of Risk Professionals)
Non-degree (math & statistics), George Mason University, Fairfax, VA.
Non-degree (math & accounting), NOVA, Alexandria, VA.

Math and Statistics Classes: ordinary differential equations, partial differential equations, stochastic calculus, vector calculus, calculus I and II, linear algebra, numerical methods, applied probability, mathematical bio-statistics, statistics, time-series, econometrics I and II, and linear programming.

References

Brandon Becker, former Director, Market Reg., SEC, Washington, D.C.
Linda Smith, Chief Operations Officer, Crescat Capital LLC, Denver, CO
Kevin Smith, Chief Investments Officer & CEO, Crescat Capital LLC, Denver, CO
(Written recommendations are viewable on **http://datasciY.com**.)

Work Permit

I am a U.S. Citizen. I am fully authorized to work in the United States.