Yu, Yue

University of Illinois at Chicago

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Education

2007-Present

Master of Science in Mathematics, University of Illinois at Chicago, USA.

- Expected in SUMMER 2009.
- Concentrate in Probability and Statistics, over all GPA: 4.0/4.0.

2003-2007

Bachelor of Science, Fudan University, China.

- Major in Mathematics and Applied Mathematics, last two years GPA: 3.4/4.0.
- Undergraduate Thesis
- title Nonstatistical Methods for Credit Scoring and Its Applications

description

Develop three strategies for credit scoring: linear programming, genetic algorithm and back–propagating neural network and three model is built in MATLAB for real data in order to evaluate their performances.

Academic Background

Mathematics Calculus, Mathematical Analysis, ODE & PDE, Complex Analysis, Real Analysis,

Linear Algebra, Modern Algebra, Topology,

Statistics Probability Theory, Statistical Theory, Applied Statistical Methods, Sampling Theory,

Linear Statistical Inference, Nonparametric Methods, Statistical Learning,

Computing Programming Language Design, Parallel Computing, Data Mining and Prediction,

Scientific Software, Numerical Analysis,

Finance Managerial Finance, Derivatives Markets, Theory of Interest,

Scholarships

2006 **People Scholarship**, Fudan University, China.

2003–2006 Basic Science Scholarship, Fudan University, China.

Undergraduate Contest Awards

Mar, 2007 Meritorious Winner, Interdisciplinary Contest in Modeling.

- Administered by the Consortium for Mathematics and Its Applications, and sponsored by SIAM, the NSA, and INFORMS.

- Webpage: http://www.comap.com/undergraduate/contests/icm/

Dec, 2006 Second Prize, China Undergraduate Mathematical Contest in Modeling, China.

Dec, 2005 Outstanding Award, Undergraduate Mathematical Modeling Contest, China.

- The 1st in East China.

Nov. 2002 Third Prize, Chinese Chemical Olympiad, China.

Oct, 2002 **Second Prize**, Chinese Mathematical Olympiad, China.

Dec, 2001 First Prize, Chinese Physics Olympiad, China.

Experience

Working

- 2009 **Research Assistant**, *Technology Resources/Statistics, Epidemiology & Surveillance*, Baxter Healthcare Corporation, Round Lake, IL.
 - Serve as a contractor full time during summer and half time during the semester schedule.
 - Perform under supervision for adverse event/product complaint surveillance; for R&D animal studies, stability studies, reliability studies, manufacturing quality control studies; and for data analyses for clinical studies and related activities.

Research

- 2008 Statistical Lab, UIC.
 - Provid statistical consulting service for faculty, staff and graduate students inside or outside the university.
 - Webpage: http://www.math.uic.edu/~jyang06/statlab/StatLab.html
- 2007 Parallel Computing Lab, Fudan University.
 - Develop a parallel block reduction method for solving multiscale linear systems, use LAPACK and MPI to build a package to perform the algorithm and evaluate its performance.
- 2004–2006 Mathematical Modeling Team Leader, Fudan University.
 - Lead a group of students with some Mathematical Modeling projects, make a two–hour presentation each season.

Academia

- Oct. 2008 Fifth Midwest Database Research Symposium, Chicago, Illinois.
- May. 2008 The 31st Midwest Biopharmaceutical Statistics Workshop, Muncie, Indiana.

Teaching

- 2007–2008 **Teaching Assistant**, Department of Math, Stat, and CS, UIC.
 - Teach discussion sections for Math 121 Precalculus.

Completion Actuarial Exams

- Nov, 2007 **Exam P/1**, Society of Actuaries.
- May, 2008 **Exam FM/1**, Society of Actuaries.

Languages

Chinese Native

English **Fluent**TOEFL(PBT) Score: 633/677, Essay rating: 4.5/6.0;
GRE Score: Verbal 540/800, Quantitive 800/800;

GRE Analytical Writing: 4.0/6.0.

Computer skills

OS Linux/Unix, Windows, DOS programming C/C++, Java, MPI, Python, SQL

job-related SAS, SAS Enterprise Guide, Minitab typography LATEX, Microsoft Office

scientific Matlab, Maple, R, Lingo

Scientific Interests

- Statistical Learning
- Time Series Analysis
- Spatial Statistics
- Stochastic Process
- Data/Text Mining