Zhengbang Yang

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EDUCATION

George Mason University

Ph.D. Student in Information Technology

Aug. 2024 – May 2029 (expected)

College of Engineering and Computing

University of California, Irvine Master of Data Science

Sep. 2022 - Dec.2023

Donald Bren School of Information and Computer Science

• GPA: 3.808

Shenzhen University Sep. 2018 - Jun. 2022

Bachelor of Economics in Finance & Bachelor of Engineering in Computer Science

Shenzhen, China

• Shenzhen University WeBank Institute of Fintech

• GPA: 3.65

PUBLICATIONS

Xia, H., Yang, Z., Wang, Y., Tracy, R., Zhao, Y., Huang, D., Chen, Z., Zhu, Y., Wang, Y., & Shen, W. (2024). SportQA: A Benchmark for Sports Understanding in Large Language Models. NAACL 2024

H. Zhang et al., "Improving Confidence of Uncertain Knowledge Graphs by Crowdsourcing with Limited Budget," 2022 IEEE 28th International Conference on Parallel and Distributed Systems (ICPADS), Nanjing, China, 2023, pp. 794-801.

TEACHING EXPERIENCE

University of California, Irvine

TA in Mgmt FE 247 VENTURE CAPITAL & PRIVATE EQUITY

FALL 2023

PROFESSIONAL EXPERIENCE

Guosen Securities May. 2021 - Aug. 2021

Artificial Intelligence Intern in Management System Development Department

Shenzhen, China

- Conducted research on the impact of inflation, commodity index, and interest rates on the macroeconomy & mined and tested factors with Python.
- Employed regression analysis, time series forecasting, and cross-sectional analyses to derive significant economic factors with R. Resulting in enhanced risk management and 4% alpha for the portfolio.
- Designed a framework to perform attribution analysis between stock trading & position, time selection & stock selection, etc., with methods in Brison, T-M, H-M, C-L, and Fama French. Utilized JavaScript and Tableau to develop a dynamic visualization dashboard to show the result of attribution analysis.
- Predicted a robust MedianAE of 3.1% and RMSE of 4.5% stock returns, with a PCA-optimized LSTM model.
- Developed a bill OCR system to automate the extraction of information from financial bills by optimizing Paddle's OCR model with 99% accuracy.

Shenzhen University Jan. 2020 - Dec. 2020

Research Assistant at Shenzhen University WeBank Institute of Fintech

- Developed a Python crawler to crawl the posts on the Guba forum. Performed data cleaning, processing, keyword extraction, and statistical analysis with Pandas & developed a Python crawler with Selenium to crawl to the open information of auditors in China.
- Utilized Google Cloud API to analyze the emotional tendency of text by Python script.
- Deployed the Python crawlers to the AWS server and monitored the operation.
- Implemented a data pipeline to store the data in the Postgre SQL Database.

RESEARCH EXPERIENCE

SportQA: A Benchmark for Sports Understanding in Large Language Models (NAACL 2024)

Sep. 2023 - Dec. 2023

Shenzhen, China

- Utilized API to get responses from Large Language Models, e.g. Chat GPT.
- Developed a Python crawler to crawl data for the data set.
- Designed the experiments.

Uncertainty Optimization of Knowledge Graph (ICPADS 2023)

- Cleaned Electronic Medical Records (EMR) with Python Pandas and embedded medical knowledge graph with EMR.
- Constructed a crowdsourcing framework and approximation algorithm based on greedy algorithm with Python to improve the quality of knowledge graph with crowdsourcing and a limited budget.

Trading Policy based on Deep Reinforcement Learning

Dec. 2021 - Apr. 2022

- Utilized Python for Deep Reinforcement Learning training with Open AI Gym and architecture of PPO policy, and made parameter optimization to build a stock trading policy.
- Realized the feature extraction and modeling network by CNN and RNN for the Actor-Critic network of PPO policy with PyTroch.
- Designed an environment for Reinforcement Learning, reward function, and a backtesting framework with Python.
- Attained a sharp ratio over 2 on the CSI 300 index.

PROJECT EXPERIENCE

Research on Long COVID and SDoH Effects (Capstone with Innopiphany, Project Leader)

Oct. 2023 - Dec. 2023

- Cleaned and organized data with Python Pandas.
- Conducted significance analysis by Welch's two-sample T-test and Mann–Whitney U test for different Social determinants of health (SDoH) variables between Long COVID and not Long COVID population.
- Conducted multiple linear regression to interpret which variables contribute the most to differences in health outcomes.

Visualization of Financial Complaint Data (Capstone with WeBank, Project Leader)

Sep. 2021 - Dec. 2021

- Created Python scripts to crawl, clean, preprocess over 1M financial complaint data, and store them in the Postgre SQL Database.
- Adopted word clustering and topic modeling to extract keywords and quantify the sentiment leanings in complaint text.
- Developed a WeChat mini program with E-Charts and Python Flask to create interactive and informative data visualizations.

SKILLS

- Programming Languages: Python (OpenCV, NumPy, Pandas, PyTorch, etc.), SQL, R (Linear Regression, GLM, ANOVA analysis, etc.), JAVA, SAS, STATA, MATLAB, HTML, JavaScript
- Data Base: MySQL, Postgre SQL MongoDB, Cassandra
- **Visualization:** Tableau, Matplotlib, Power BI, D3, E-Charts
- Cloud Service: AWS, Linux, Git
- Languages: Mandarin (Chinese) Native, English Fluent

EXTRACURRICULAR EXPERIENCE

WeBank Scholarship Summer Camp

Jul. 2021 - Jul. 2021

- Visited Beijing Stock Exchange and Shanghai Stock Exchange
- Had Lectures in Beijing University and Fudan University

Electronic Association of Shenzhen University President

Jun. 2019 - Jun. 2020

- Recruited over 500 applicants through detailed recruitment plans, a comprehensive online and offline marketing strategy, and a well-structured assessment process, resulting in a 20% increase in active membership.
- Developed a practice-oriented training program for new members, including sessions on C++ object-oriented programming and Python data analysis and visualization. Adapted the program to an online format during the Covid-19 pandemic.
- Awarded SZU Tencent "Contributors to the Cultural Innovation of Students Associations" Award (individual) and Top 10 SZU Students Association Award for outstanding leadership and impact.

HONORS & AWARDS

- 2022 Outstanding graduate of Shenzhen University WeBank Institute of Fintech (Top-5 student in our institute)
- 2021 SZU Outstanding Innovative Talent (Second Prize)
- 2020 SZU Tencent "Contributors to the Cultural Innovation of Students Associations" Award (individual, only one student in Shenzhen University each year)
- 2020 Second Prize in Guangdong College Students' Electronic Design Competition
- 2019 SZU Outstanding Innovative Talent (Second Prize)

Dec. 2021 - Apr. 2022