Yullie Yang

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Quantitative analyst with experience in the Federal Reserve Board's Division of International Finance, R/Python workflows, financial model validation, Git-based QA support, data automation, and policy-oriented research support.

EXPERIENCE

CoStar Group — Boston, MA
Quantitative Analyst — June 2025 - Present

- Owned quarterly credit risk forecasting model releases for commercial real estate portfolios using CMBS and loan-level data to support stress testing, scenario analysis, and model performance review.
- Validated and calibrated financial risk models using Python and econometric methods, collaborating with IT developers and market analysts to review Git-based code changes, test output logic, and perform model output QA.
- Conducted attribution, sensitivity, and stress testing analyses to evaluate model behavior under changing market and interest rate conditions, supporting model risk documentation and stakeholder interpretation.
- Translated model assumptions, data changes, and analytical design decisions into technical requirements for production system updates, supporting implementation readiness, QA workflows, documentation, and team knowledge transfer.

Guidehouse — McLean, VA
Data Scientist / Consultant — March 2024 - June 2025

- Built Python and SQL workflows across large, multi-source federal financial datasets, improving data automation, validation, and recurring reporting processes while reducing a manual workflow from one week to under one day.
- Reconciled FDA CDER budget records with HHS financial databases, identifying discrepancies across federal data systems and producing reports for client-facing issue resolution.
- Developed data validation checks and reporting logic to improve consistency across recurring financial, acquisition, and compliance-related reports.
- Evaluated Azure AI and retrieval-based workflows for an internal chatbot, improving prompt logic, retrieval consistency, and usability for financial policy document navigation.

Federal Reserve Board of Governors, Division of International Finance — Washington, DC
Graduate Intern, Integrated Technology Solutions — May 2023 - August 2023

- Supported data science and application development work within IF's ITS team, contributing to research-support tools, macroeconomic data workflows, and documentation for policy-oriented analysis.
- Applied NLP tools and prompt experimentation workflows to extract insights from economic and regulatory documents, supporting macroeconomic research in a policy context.
- Leveraged R-based workflows to generate research visualizations and improve consistency of analytical outputs across teams.

PROJECTS

Macroeconomic Trade & Commodity Forecasting Workflow | R · FRED · forecast · ggplot2 · Git

- Built a modular R pipeline to collect, maintain, and analyze macroeconomic, trade, and commodity indicators from FRED, including exports, imports, net exports, oil prices, GDP, unemployment, and interest rate data.
- Harmonized time series into a quarterly panel and produced ARIMA-based 8-quarter forecasts with documented assumptions and reproducible outputs.

Commercial Real Estate Stress Testing Pipeline | Python · pandas · scikit-learn · Power BI

- Built a CRE stress testing pipeline integrating FRED macro indicators, mobility data, and zoning data, achieving approximately 78% recall, FPR ≤20%, and 0.73 AUC.

EDUCATION

University of Maryland — MS in Business Analytics, GPA 3.7 — December 2023

Waseda University — BA in Global Political Economy, GPA 3.7 — September 2022

SKILLS

Python, R, SQL, tidyverse, ggplot2, Power BI, Azure, Git, database querying, code review support, model output QA, validation checks, documentation, financial/economic models, forecasting, stress testing, policy research support, LLM workflows