

Yu (Wayne) Peng

Managing Associate
Monument Economics Group
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Professional Summary

Yu (Wayne) Peng has years of experience in big data analytics, statistical modeling, and data visualizations in both industry and regulatory applications.

Wayne uses a data driven approach to drive insights on trading analyses, assisting clients on a myriad of cases involving disruptive trading, spoofing, manipulation, fraud, and other at-risk trading practices. In his role, Wayne routinely performs statistical analyses, develops automatic validation and reporting systems, and designs visualizations in support of litigations or to help clients better interpret analysis results.

Before joining Monument, Wayne was a Director at Ankura Consulting. Prior to that, he was an embedded data analyst at the US Commodity Futures Trading Commission, supporting the Division of Market Oversight and the Office of Data and Technology on the Trade Capture Report data quality assurance project. He helped the Commodity Futures Trading Commission on the development of the trade reporting guidebook by communicating validation findings to the major reporting exchange groups (e.g., Chicago Mercantile Exchange and Intercontinental Exchange).

Education

M.S., Machine Learning, Stevens Institute of Technology (in-progress)

M.S., Statistics, University of Delaware

M.S., Biology, University of Delaware

B.S., Environmental Engineering, Sichuan Agricultural University

Relevant Experience

- Led the data analytics and designed visualizations to assist the government in investigating allegations of collusion and price fixing.
- Assisted civil and criminal authorities in investigating allegations of spoofing and manipulations in commodity futures markets by several global bank traders.
- Formulated validation rules and developed an automatic reporting system to support the Trade Capture Report (TCR) data quality control initiative under 17 CFR 16.02 at CFTC.
- Worked as a collaborator between Johns Hopkins Bloomberg School of Public Health and National Institute of Aging to construct a linear mixed-effects model and perform statistical analysis for the Baltimore Longitudinal Study of Aging—America’s longest-running scientific study of human aging.

Professional Experience

Monument Economics Group, Arlington, VA

- Managing Associate: October 2019 – Present

Ankura Consulting, Washington D.C.

- Director: January 2018 – October 2019

Commodity Futures Trading Commission, Washington D.C.

- Data Analyst: October 2016 – January 2018

Johns Hopkins Bloomberg School of Public Health, Baltimore, MD

- Data Analyst: November 2015 – September 2016

A.I. DuPont, Newark, DE

- Data Analyst: June 2014 – June 2015

Nemours Center for Children Cancer Research, Wilmington, DE

- Research Assistant: September 2011 – June 2013