Yang (Allen) Wang

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EDUCATION

THE UNIVERSITY OF CHICAGO — **Chicago, IL**
Master of Science in Financial Mathematics, M.S. — *Sep. 2018 – Dec. 2019 (expected)*
- Courses: Option Pricing, Regression Analysis & Quantitative Trading Strategies, Stochastic Calculus, Fixed Income Derivatives, Numerical Methods, and Computing for Finance (C++ and Python).
- GRE: Quantitative - 170 (97% percentile).

THE UNIVERSITY OF GRONINGEN (RUG) — **Groningen, Netherlands**
Bachelor of Science in Econometrics and Operations Research, B.S. — *Sep. 2016 – Jun. 2018*
- GPA: 4.0/4.0 (Top 5% of class out of 128); RUG Scholarship.
- Joint degree program with Fudan University.

FUDAN UNIVERSITY — **Shanghai, China**
Bachelor of Arts in Mathematical Economics, B.A. — *Sep. 2014 – Jun. 2018*
- Top 5% out of over 10,000 candidates in Fudan Thousand-Point Pre-admission Test; Freshman Scholarship.

PROFESSIONAL EXPERIENCE

DEUTSCHE BANK — **Hong Kong, China**
Summer Research Assistant — *Jul. 2017 – Aug. 2017*
- Estimated consumer price index in first- and second-tier Chinese cities by field and online investigation.
- Constructed a robust web crawler by handling anti-spider schemes and collected over 10,000 pieces of data.

S&F VENTURE CAPITAL — **Zhejiang, China**
Summer Analyst Intern — *Jul. 2016 – Aug. 2016*
- Participated in pre-NEEQ process, FCFF valuation, P/E prediction and industry research.
- Optimized a factoring contract portfolio as a convex optimization problem.

RESEARCH EXPERIENCE

THE UNIVERSITY OF GRONINGEN — **Groningen, Netherlands**
Optimal Order Execution — *Mar. 2018 – Sep. 2018*
- Develop a proof-based order execution strategy by dimension reduction on limit order book data.

Inventory Optimization by Reinforcement Learning (RL) — *Mar. 2017 – Jun. 2018*
- Adopted model-based RL algorithms on dynamic scheduling optimization by proving equivalence between a class of production-inventory systems and the Flappy Bird game, improving cost reduction by around 20%.
- Implemented deep RL algorithms including Q-learning, DQN & Continuous DQN with NAF.

Bitcoin Spread Prediction — *Apr. 2017 – Jun. 2017*
- Efficiently predicted inter-exchange price spreads using Bitcoin-related instruments in ARMAX models.

CHEUNG KONG GRADUATE SCHOOL OF BUSINESS — **Beijing, China**
Algorithmic Trading Strategies in China — *Nov. 2017 – Dec. 2017*
- Compared performance of popular alpha strategies in Chinese A-share market by implementing in Python.
- Proposed alpha based on social trending and LSTM networks (Sharpe ratio > 3 in-/out-of-sample).

ADDITIONAL INFORMATION

Achievements	WorldQuant Spring Alphathon, Top 6 (2017); RiceQuant Sim-trading Challenge, Top 10 (2016); The Chinese Mathematics Competition (CMC), National 2nd Prize (2015).
Computing	Proficient in Python, R, C++, Stata, LaTeX and Markdown; Familiar with Python packages including pandas, numpy, scipy, pytorch, scikit-learn, keras and xgboost.
Trading	AI trading by LSTM/XGBoost/ensemble modeling, multi-market cryptocurrency arbitrage, pairs trading, market neutral strategies, optimal order execution in HFT.
Hobbies	Sci-Fi, Cycling, Swimming, Saxophone (certified professional with 16-year experience).
Languages	English (fluent), Mandarin (native), Japanese (elementary).