

Yang (Allen) Wang

Apt S2514, 5050 S Lake Shore Dr Chicago 60615 | (773) 664-4413 | yangallenwang@uchicago.edu | allenfrostline.com

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

ABATEMENT CAPITAL

San Francisco, CA

Project Lab Researcher

Apr. 2018 – Present

- Carbon trading with machine learning.

BELVEDERE TRADING

Chicago, IL

Project Lab Researcher

Oct. 2018 – Mar. 2019

- Natural gas seasonal spread trading.

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.

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); Chinese Mathematics Competition (CMC), National 2nd Prize (2015); Chinese Mathematical Olympiad in Senior (CMOS), National 2nd Prize (2013); Chinese Physics Olympiad in Senior (CPhOS), National 2nd Prize (2013).
Computing	Proficient in Python, R, C++, Stata, Git, \LaTeX and Markdown. Experience with SQL, Julia, HTML and Linux.
Trading	AI trading by LSTM/XGBoost/ensemble modeling, cryptocurrency arbitrage, optimal order execution in HFT.
Hobbies	Sci-Fi, Cycling, Swimming, Saxophone (certified professional with 16-year experience).
Languages	English (fluent), Mandarin (native), Japanese and Deutsch (elementary).