

YU-CHEN(ABNER) DEN

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Education

National Cheng-Chi University

Sep 2022 – Present

MS.c. Money and Banking, majored in Financial Engineering

Taipei, Taiwan

- Overall GPA: 4.04/4.3
- Teaching Assistant: Graduate Econometrics, Machine Learning

National Cheng-Chi University

Sep 2018 – Jun 2022

BA. Public Finance, majored in Public Finance Management

Taipei, Taiwan

- Last60 GPA: 3.5/4.3

Relevant Coursework

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|------------------------------------|---|--|
| • Data Structures (Audition) | • Data Mining (On-going) | • Quantitative Methods in Finance (A+) |
| • Machine Learning (On-going) | • Advanced Mathematical Statistics (On-going) | • Econometrics(I)(II) (A+) |
| • Web Search and Mining (On-going) | • Natural Language Processing (A) | • Mathematical Statistics(I)(II) (A-) |

Experience

National Cheng-Chi University

Oct 2023 – Present

Graduate Research Assistant

Taipei, Taiwan

- Predicted CRSP stock price trends by image analyze method using Convolutional Neural Network (CNN)
- Led a team of 4 people to replicate the empirical result of Prof. Da-Cheng Xiu's paper – Reimagining Price Trends
- Researched in applying the image analyze method to different trading markets in different countries with the hope of obtaining robust results

iKala Interactive Media Inc.

Mar 2023 – Present

AI Team Data Analyst / Data Scientist Intern

Taipei, Taiwan

- Optimize the command line interface of open source labeling utility (Doccano) for interns, with 20% time saving per execute and 40% time saving per labeling project
- Crawl Politician / Online media information and construct ETL pipeline to create a new dataset with automative data update
- Create a new convex optimization algorithm for advertorial portfolio, which provides nearly 90% correction for selecting high-value KOL (The first intern to held a such highly-quantitative project)

WorldQuant LLC.

Nov 2022 – Mar 2023

Research Consultant

Taipei, Taiwan

- Participated in Global Alphathon Contest and won the second place in Taiwan, 21st place in the world
- Built an automation system by Selenium to optimize the performance of alpha strategies, which saved nearly 30% of the time spent on manual parameter adjustments and strategies optimization
- Provided WorldQuant LLC. with nearly 200 alpha trading strategies with an average Sharpe Ratio of 2, annual excess return of 20%

Academic Societies

NTU Data Analytics Club

May 2023 – Present

Director of Academic Affairs

Taipei, Taiwan

- Designed whole-year courses, competitions and workshops of different data analytic skills and concepts for nearly 100 members and 20 directors
- (Will) Participate as a project mentor to solve business problems using data analytic techniques for companies
- Workshops held: Intro to Python and Data Analytic, Refactor code in efficient way

TMBA

May 2023 – Present

Mentor of Algorithmic Trading Team

Taipei, Taiwan

- Taught quantitative trading newcomer to familiar with basic back-testing architecture and simple quantitative trading metrics.
- Research on Statistical Arbitrage methods

Skills

Programming: Python, R, C++, SQL, L^AT_EX, Git, CI/CD, Linux, Vim, PyTorch, sickit-learn, huggingface

Language: Chinese(Native), English(Fluent), Japanese(Elementary)