Allen, Wang

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Education

Information Management and Finance, B.S. (GPA: 3.97)

National Yang Ming Chiao Tung University   Sep 2022 – Present

Courses: Algorithm, Data structure, ML/DL, System Administration, OS , Computer Network.

Experience

Medina Partners   **Taipei, Taiwan**
2024 Summer Internship Quantitative Researcher   June 2024 – Aug 2024
- Digging stock alpha based on financial data and optimized the trading model of the alpha trading system.(ex : Regularly discard factors with low importance)
- Performing abnormal return analysis on event transactions at the stock market.

Mutual Boost Quantamental   **Taipei, Taiwan**
Quantitative Developer Intern   Sep 2024 – Oct 2024
- Developed an automated Taiwan stock ordering machine using Shioaji.
- Build CTA strategies which automatically run on DigitalOcean.

NYCU Quantitative Trading Study Group   **Hsinchu, Taiwan**
Co-Founder : Leading team to discuss topics from CTA to predict model training   Sep 2024 – Present

愛普雲科技有限公司   **Remote**
Back-end Developer   Intern   Oct 2024 - Jan 2025
- Building the API of AI Assistant Development Platform for enterprises.
- Building Mobile Application (Accounting Assistant) (React Native + Flask)

Yuanta Securities   **Taipei, Taiwan**
Quantitative Researcher Intern   Feb 2025 – Present
- Optimize LassoCV to get higher accuracy of predicting future return and speed up the process of MultiLassoCV and solving the problem of unstable hyperparameters
- Building a neural network to beat LassoCV in predicting Taiwan Index futures return.
- Constructing GC Futures CTA strategy, which is a multi bucket with multi strategy.

Relative Side Projects

Auto-trading System (Python)
- A system runs my CTA strategies on DigitalOcean with Grafana to do asset control.
- Backtesting system for CTA strategies which use optuna to get the best trial.

Alpha Predicting System (Python), idea from the Jane Street Market Data Forecasting
- Generate alpha by historical data on different symbols. (Which I think is explanatory)
- Using those alpha to predict return of different intervals on different symbols.

Language & Skills

Language: English (TOEIC 945), Mandarin (native)   Quant: World Quant consultant, Kronos Quantitative trading program trainee, 2024 AIBC delegate
Skills: Quantitative Research, C++, Python, ML, Pytorch, Software Engineering, Linux, Git