

# Arman Zhumakhan

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## EDUCATION

### City University of Hong Kong

B.S. in Data Science; Minor in Business Economics

*Expected June 2023*

**Hong Kong**

- **Cumulative GPA: 3.98/4.3**
- **Honors:** Dean's List; CityU Scholarship
- **Relevant Coursework:** Reinforcement Learning, Financial Engineering, Financial Data Analytics, Machine Learning, Computer Vision, Advanced Statistics, Statistical Inference, Macroeconomics.

## EXPERIENCE

### Quantitative Trader Intern

Alpha Sherpa Capital, hedge fund

*June 2022 – Sep. 2022*

**Hong Kong**

- Run systematic event-driven strategies and traded European stocks with a positive track record.
- Backtested market-neutral strategies with different alternative data collected by web scraping.
- Created a data warehouse in MongoDB and developed data pipelines from different sources.

### Analyst Intern

Enhanced Investment Products, hedge fund

*June 2021 – Mar. 2021*

**Hong Kong**

- Backtested trading strategies for Chinese convertible bond arbitrage and AH Premium arbitrage.
- Added new metrics to the risk management system and automated risk reporting process in Python.
- Developed real-time dashboards for traders and worked with Bloomberg, Win API, etc.
- Migrated company data to MongoDB, built Docker containers and managed using Kubernetes.

### Data Scientist Intern

Koinbros, crypto hedge fund

*Feb. 2020 – June 2020*

**Hong Kong**

- Backtested strategies for bitcoin trading and created data visualization for the daily market analysis.
- Performed research in crypto liquidation across different exchanges and created a liquidation signal.
- Built an internal backtesting system. All stages of the project - data collection, web scraping, backtesting, writing reports, visualizing results - were automated.

### Research Assistant (part-time)

City University of Hong Kong

*March 2020 – May 2021*

- Did research on the effect of crypto splits into crypto price, transactions, and found possible explanations.
- Web scraped data and made social network analysis with over 5 million users in Python.
- Did geo-analytics research on land reclamation changes in China using geospatial data.
- Implemented demand-supply economics models in Python and stored data in PostgreSQL.

## SKILLS

**Programming Languages:** Python, R, SQL, C++, JavaScript

**Technologies:** AWS, VBA, Bloomberg, Docker, Kubernetes, MySQL, MongoDB, PyTorch, Linux, Git, Tableau, Plotly, Selenium.

## PROJECTS

### Final-year research project (supervised by Dr. Wu Qi)

*Sep. 2022 - Present*

- Portfolio allocation and portfolio performance attribution through Shapley value

### Winner of CityHack 2022 Hackathon, FinTech Track

*Jan. 2022*

- Developed an ESG data platform and NLP model that predicts ESG scores using annual reports and news.

### Winner of Code for Good Hackathon 2021 (organized by JP Morgan)

*Oct. 2021*

- Built an innovative all-in-one web application with AI-based OCR for non-profit organizations.

### Silver medal in the National Physics Olympiad

*2017, 2018*

- Physics competition among all high school students in Kazakhstan