**Weitian Zang (Ph.D)**

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**SUMMARY**

• **Working experience in future trading and risk management**:

1. Six-year experience on designing statistical trading strategies on various macro asset classes, with holding horizons from several hours to 10+ days.
2. Hand on experience to build quantitative trading infrastructures from the ground (in C#), including data, research, risk management, P&L risk tools.

• **Programming skills:** C#, R, Python, VBA, C++.

**WORK EXPERIENCE**

**Director of Research in Marto Capital (Macro Hedge Fund 200mm AUM)** (Aug 2018 – Jan 2019)

* Independently managing future portfolio (AUM 40mm) using statistical models.
* Conducted quantitative research to validate and improve long-term macro models: G7/EM FX model, short/long-term bond models.

**Quantitative Researcher in Macquarie Group (Equity Trading Desk)** (April 2013 – Feb 2018)

* Building up the quantitative trading framework from the ground independently in C#. Components include:
  + Data (intraday and daily) collection and preparation.
  + Back-test framework for short and mid-frequency strategies.
  + Code for execution and reconciliation.
  + Research tools and libraries to facilitate research process.
* Conducted trading strategies research and strategies types contain following styles:
  + Intraday VIX and ADRs strategies.
  + Intraday and mid-frequency Chinese future strategies.
  + Quant macro strategies (2 days to 10+ days), on all major asset classes, i.e. equity index, currency, bond future, oil, natural gas, gold and VIX (Sharpe 1.5+).

**Quantitative Researcher/Developer in Amplitude Capital AG (Switzerland Hedge Fund 1.7billion AUM)** (Aug 2012 – Feb 2013)

* Improved and created quantitative trading signal.
* Conduct statistical analysis on strategies and build models to optimize capital allocation.
* Maintain the C++ trading system.

**Quantitative Risk Analyst in Barclays Capital (US Equity Market Risk)** (Jan 2011 – May 2012)

* Improved current stress Beta model and compared effects of various other Beta factor models (POINT Beta, robust Beta etc) in R and VBA to improve Barcap’s current equity spot scenario analysis methodology.
* Communicated with front office trader on daily base for their risk exposure and potential risk limit breach.

**EDUCATION**

**Ph.D. in Mathematics** December 2009

University of Illinois at Chicago, Chicago, IL

**Master of Science in Mathematics** May 2005

University of Illinois at Chicago, Chicago, IL

**Bachelor of Science in Mathematics and Computational Science** August 2003

Nanjing University of Science and Technology, Nanjing, China