KEN S. CHEN

(551) 220-8597 | sc4793@columbia.edu | www.linkedin.com/in/ken-s-chen

EDUCATION

Columbia University New York, NY
M.S. in Operations Research (Financial Markets Track) Dec 2025
Columbia University New York, NY
B.S. in Applied Physics May 2022
GPA: 3.63/4. SAT 1530/1600

WORK EXPERIENCE

Higgs Asset Management Hangzhou, China
Market-Neutral Portfolio Manager Oct 2023 - Jun 2024

- Innovated automated portfolio optimization system using PCA latent risk, Barra multi-factor, and cointegration methods, achieving trading portfolio strategies of boosted annual trading returns by approximately 5% under maximum index tracking error of 1.5%
- Led automation of hedging target development and trading, automating stock lending and futures hedging. Built Bash and Python optimization systems, reducing annual hedging cost of neutral products by 1%
- Conducted capacity analysis for high-frequency strategies through grid search and backtesting, establishing partnerships with derivatives platforms and futures brokers to expand trade coverage and costs. Spearheaded launch of 3 discretionary accounts and 1 innovative flexible hedge product, leading to additional $80 million AUM
- Spearheaded roadshows and business negotiations for proprietary and discretionary products, securing optimized funding costs and trading resources

Higgs Asset Management Hangzhou, China
Quantitative Trading Analyst Oct 2022 - Sep 2023

- Optimized trading strategies and designed risk controls for approximately 1.5 billion RMB high-frequency quantitative trading of index-enhanced and neutral products using order book analysis, feature engineering, and machine learning. Contributed 3 high-frequency factors and over 10 upgraded trading/risk control strategies
- Co-developed with developers a refined parent-order trading system, enabling flexible control over individual stock trading across multiple time periods
- Designed innovative trading competition monitoring algorithm, achieving real-time monitoring of factors such as order life cycle elements, trade heat, and return attribution, leading to 5% lower order-cancel rate for Shanghai and Shenzhen markets
- Conducted feature engineering for order book and transaction data streams, contributing to quant trading and risk control strategy upgrades

China Southern Fund Management Co., Ltd Shenzhen, China
Data Analyst Intern May 2021 - Sep 2021

- Cleaned, researched, and backtested fund market data using Python's NumPy and Pandas libraries, showcasing market advantages for "Fixed Income+" product series, supported sales roadshows and to boosted bond fund holdings by 10%
- Analyzed retail fund livestreaming prize distribution with ARIMA models in R to work on time series data and quantify traffic increment, improving audience reward distribution strategy for retail Livestreams
- Led weekly investor reports and daily public account operations; engineered performance monitoring software using WIND API in Python to analyze product performance and macroeconomic indices, reducing data processing time by 95%

China Merchants Securities Shanghai, China
Investment Banking Intern Analyst Dec 2018 - Feb 2019

- Drafted and review IPO prospectus for a semiconductor company's $13 million IPO on Shanghai Science and Technology Innovation Board (STAR Market). Delivered financial analysis and peer research with Data Terminal API for microelectronics companies. Contributed to the completion of sections on "Industry Competition," "Asset Quality Analysis," and "Related Party Transactions" in the prospectus
- Performed due diligence investigations, financial data organization, and meeting presentation preparation for companies transitioning from the Main Board to the STAR Market

COMMUNITY INVOLVEMENT

Oberlin Financial Investment Oberlin, OH
Analyst Feb 2018 - May 2020

- Strategized equity investment for a $360,000 portfolio, tracked portfolio gains and losses weekly using Excel and Bloomberg Terminal, and prepared quarterly performance reports. Realized 30% Portfolio growth value
- Directed security research using Bloomberg Terminal and public data, applying DCF model for stock screening and making weekly stock recommendations

LANGUAGE AND IT SKILLS

- Technical/Quantitative Skills: Python, BASH, SQL, Machine Learning Applications, Time Series Analysis, WIND/Bloomberg Terminal APIs
- Languages: Fluent in English, Native in Mandarin
- Interests: Fitness, Discretionary Trading (with TWAP historical success rate >50%), Language Learning, Boxing