KEN S. CHEN

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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

- Engineered automated neutral-portfolio optimizer with **PCA, Barra multi-factor, and cointegration methods**, achieving 5% higher portfolio annual trading returns under maximum index tracking error of 1.5%
- Built **Bash-Python systems** to automate hedging with future, stock-borrowing, and swap-contracts. Coded algorithms that optimize instrument selection, rollover, and arbitrage. Reduced neutral portfolio annual hedging cost by 1%
- Led strategy capacity analysis on trading algorithm by **grid search and back test**, guiding partnerships with derivatives platforms and futures brokers to expand trade coverage and costs. Spearheaded launch of 3 discretionary accounts and 1 multi-asset market-neutral product, leading to $80 million in AUM increase
- Spearheaded roadshows and business development in proprietary equity products, securing lowered trading costs

Quantitative Trading Researcher — Oct 2022 - Sep 2023

- Optimized trading strategies and designed risk controls for ~$300 million high-frequency of index-enhanced and market-neutral portfolios. Used order book analysis, feature engineering, and machine learning to contribute 3 high-frequency factors and over 10 upgrades trading/risk-control strategies
- Co-developed **parent-order trading system**, enabling flexible control over individual trading in multiple time periods
- Designed real-time **order life cycle capturing algorithm** generating high frequency factors including competitors' count and speed, time consumption in trading stages, and return attribution, lowering to 5% cancel rate in Shenzhen market
- Conducted **feature engineering** in order book and transaction data streams to develop trading and risk strategy upgrades

China Southern Fund Management Co., Ltd — Shenzhen, China

Data Analyst Intern — May 2021 - Sep 2021

- Mining market advantages for "Fixed Income+" product series by cleaning, researching, and back test on fund market data via Python's NumPy and Pandas libraries for sales roadshows, boosted consignment 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 python script with WIND API to analyze product performance and macroeconomic indices, reducing data processing time by 95%

China Merchants Securities — Shanghai, China

Investment Banking Analyst Intern — Dec 2018 - Feb 2019

- Drafted and review IPO prospectus for a semiconductor company's $13 million IPO on Shanghai Science and Technology Innovation Board.
- Delivered financial analysis and peer research with Data Terminal API. 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 $360k portfolio, tracked and reported on portfolio gains weekly using Excel and Bloomberg Terminal, and prepared quarterly performance reports. Realized 30% Portfolio growth during stay
- 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, Linux BASH, SQL, Machine Learning Applications, WIND/Bloomberg APIs
- Languages: Fluent in English, Native in Mandarin
- Interests: Fitness, Discretionary Trading (with TWAP historical success rate >50%), Language Learning, Boxing