**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 backtesting**, guiding partnerships with derivatives platforms and futures brokers to expand trade coverage and costs. Spearheaded launch of 3 discretionary accounts and 1 mult-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 Analyst** 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 that generates high frequency factors including competitors’ count and speed, time consumption in order stages, and return attribution, leading to 5% lower 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

* 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 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 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.
* 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 $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, 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