Quantitative Researcher (R), Team Lead Quantitative Researcher (R), Team Lead Quantitative Researcher (R), Team Lead Work Experience Quantitative Researcher (R), Team Lead Citadel Southern California Datathon - Los Angeles, CA September 2018 to December 2018 Factor research on US market, compared 10+ different methodologies constructed by JP Morgan, BlackRock and MSCI Designed 40+ predictors with effective economic intuitions to predict Value vs Growth factor Implemented MissForest and Elastic Net models, generated 77% accuracy in OOS test predicting 6-month factor return Quantitative Research Intern, Asset Allocation Pacific Life Fund Advisors LLC Mutual Fund - Newport Beach, CA June 2018 to September 2018 with 50+ billion USD assets under management Newport Beach, CA Quantitative Research Intern, Asset Allocation Jun 2018-Sep 2018 Reviewed 300+ academic papers and sell-side reports to develop a quantitative model for international asset allocation Implemented ensemble learning models to predict market shifts, generated 81% accuracy during out-of-sample test Selected and designed 87 indicators from Bloomberg, FactSet and Morningstar, used R and MATLAB to clean and backtest Merged and optimized 12 indicators as final inputs, which greatly improved predictability while reducing collinearity Presented a 41-page slides to Investment Committee and CEO, got approved to apply the model in real trading strategy Quantitative Developer (Python) Citadel Southern California Datathon - Los Angeles, CA April 2018 to May 2018 Used Python to research on different simulation tools like Quasi Monte Carlo, Finite Difference and LSMC methods Simulated time-varying interest rate curve using HJM model, which significantly outperformed Vasicek and CIR models Priced bonds, options, MBS and swaps using interest rate curve simulated with Black-Scholes and Monte Carlo frameworks Team Lead Citadel Southern California Datathon - Pasadena, CA 2018 to 2018 Oct 2018 Designed research framework for the team, allocated each member's focus to best match their strength and interests Constructed regression models that effectively quantify the source industries of different water pollutant chemicals Developed 2 ensemble learning models that predict droughts, improving the water scarcity prediction capabilities by 40% Designed policies improving human life condition, concisely summarized the findings in a 39-page PPT presentation Trader China Life AMP Asset Management Co - Beijing, CN July 2015 to

June 2017 Best Trader Award winner (1st of the trading floor) based on working performance of 2016 trading year Responsible for trading equities, bonds, futures, ETFs and repos, daily trading volume averaging 1.5-2 Billion CNY/HKD Developed machine learning models (LASSO/Boosting) to select stocks, producing 12% annual return and 1.5+ Sharpe Ratio Used Black-Scholes and Monte Carlo methods to model SSE 50 ETF option prices and implied volatility surface Liquidity research on stock market, designed quantitative high frequency trading strategy to optimize transaction costs Quantitative Analyst Intern Fuanda Fund Management Co - Shanghai, CN March 2015 to July 2015 Developed an enhanced pairs trading strategy between the CSI 500 and SSE 50 Index Futures, produced 1.2 Sharpe Ratio Used binomial/trinomial tree and Black-Scholes models to price OTC options with 99%+ accuracy SELECTED PROJECTS AND LEADERSHIP Education Master of Financial Engineering in Financial Engineering UCLA Anderson School of Management - Los Angeles, CA December 2018 B.S. in Mathematics and Applied Mathematics in Mathematics and Applied Mathematics Shanghai Jiao Tong University - Shanghai, CN July 2015 Links http://www.linkedin.com/in/zixin-wang-alex

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