ANDREW WEI

Apt 1102, 25 West Randolph Street, Chicago IL 60601   (574) 292-9116   andrew.wei0714@gmail.com

andrewwei.com   linkedin.com/in/andrewjwei   github.com/andrewjwei

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EDUCATION

Yale University - Bachelor of Science *(New Haven, CT)*   August 2018 - May 2022
- Major in **Computer Science & Economics** and **Mathematics** and Certificate in **Data Science**
- **Awards:** Putnam Mathematics Contest - Top 500 worldwide
- **Activities:** Yale MathCounts (President), Yale Undergraduate Diversified Investments (Head of Research)
- **GPA:** 3.85/4.00

WORK EXPERIENCE

Akuna Capital - Junior Trader *(Chicago, IL)*   August 2022 - Ongoing
- Developed high-frequency algorithms for Options Market-Making and Trading.
- Managed Options portfolios in real time across multiple products and expiry dates.

IMC Trading - Quantitative Trading Intern *(Chicago, IL)*   June 2021 - August 2021
- Assisted Delta One Index/ETF desk with research and analysis of market micro-structure.
- Formulated high frequency trading strategies capitalizing on market inefficiencies.

Voloridge Investment Management - Quantitative Research Analyst *(Remote)*   June 2020 - January 2021
- Conducted both statistical and financial analysis on public securities.
- Constructed and analyzed alternative datasets using machine learning techniques.
- Performed long-term historical macroeconomic research at the discretion of the CEO, David Vogel.

Atria Senior Living Management LLC - FP&A Data Analyst *(Louisville, KY)*   June 2019 - August 2019
- Analyzed internal data in R and used statistical and machine learning techniques to optimize operations.

ACADEMIC & RESEARCH EXPERIENCE

Yale School of Medicine - DECILE Lab Research Assistant *(Remote)*   January 2022 - Ongoing
- Generated supervised machine learning models using Emergency Room data to predict geriatric mortality.
- Member of the DECILE Lab in Data and Decision Science in Healthcare, under the direction of Professor Andrew Taylor.

Yale University - Undergraduate Learning Assistant *(New Haven, CT)*   January 2021 - May 2021
- Organized office hours, graded exams or problem sets and taught a weekly discussion group section to a class of 20 students.
- Responsible for CPSC 365 (Algorithms), taught by Professor Andre Wibisono (January 2021 - May 2021) and S&DS 355 (Machine Learning), taught by Professor John Lafferty (August 2020 - December 2020)

Yale School of Management - Herb Scarf Research Fellow *(Remote)*   May 2020 - June 2020
- Collected information from corporate financial statements in 10-K/10-Q filings to model debt issuances.
- Analyzed trends in debt maturity, issuance and decision-making with Professor Heather Tookes.

Yale Department of Economics - Tobin Research Assistant *(New Haven, CT)*   January 2020 - May 2021
- Examined contract cancellations in the Indian state-level renewable energy market to determine its effect on the cost of procurement under the direction of Professor Nicholas Ryan.

HIGHLIGHTED RESEARCH

Automatable end-of-life screening for older adults in the emergency department using electronic health records
- Co-author, in submission process at the *Journal of the American Geriatrics Society*

Implementing AlphaZero techniques for Imperfect Information Trick-Taking Games
- Senior Thesis for major in Computer Science & Economics. Awarded "Distinction in Major"

SKILLS

Computer Languages: Python (Proficient with 5 years of experience, especially in Tensorflow, Matplotlib, Numpy and Pandas), R (Proficient with 5 years of experience), C (Intermediate), Java (Intermediate)

FINRA Certifications: Passed SIE Exam & Series 57

Hobbies: Indoor Bouldering, Fantasy Sports, Historical Strategy Games, NBA Basketball (Go Raptors!)