

ANDREW WEI

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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
- **Senior Project:** Implementing AlphaZero techniques for Imperfect Information Trick-Taking Games
- **Activities:** Yale MathCounts (President), Yale Undergraduate Diversified Investments (Head of Research)
- **GPA:** 3.85/4.00

St. George's School - High School Diploma (*Vancouver, BC*) August 2013 - June 2018

- **Awards:** Canadian Senior Mathematics Competition - Top in Province, 15th nationally.

WORK EXPERIENCE

Akuna Capital - Junior Trader (*Chicago, IL*) August 2022 - Ongoing

- Incoming Junior Trader at a Options Market-Making firm.

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

- 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)
- Organized office hours, graded exams or problem sets and taught a weekly discussion group section to a class of 20 students.

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.

SKILLS

Computer Languages: Python (Proficient with 45 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: Distance Running, Fantasy Sports, Historical Strategy Games, NBA Basketball (Go Raptors!)