

# Andrew Wei

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## EDUCATION

### YALE UNIVERSITY

#### BACHELOR OF SCIENCE

August 2018 - May 2022  
New Haven, CT

Major in **Computer Science & Economics**  
and **Mathematics**  
Certificate in **Data Science**

**Awards:** Putnam Mathematics Contest -  
Top 500 worldwide

**Activities:** Herb Scarf Research Fellow,  
Tobin Research Assistant, Undergraduate  
Learning Assistant, Yale MathCounts  
(President), Yale Undergraduate  
Diversified Investments (Head of  
Research)

**Senior Thesis:** (Awarded "Distinction in  
Major") *Implementing AlphaZero techniques  
for Imperfect Information Trick-Taking Games*

**GPA:** 3.85/4.00

### ST GEORGE'S SCHOOL

Vancouver, BC, Canada  
Selected to Canadian Mathematical  
Olympiad

## SKILLS

### PROGRAMMING

Experienced:

SQL (Databricks) • Python (Pyspark,  
Matplotlib, Numpy and Pandas)

Familiar:

BASH • C++ • R • Tensorflow

### CERTIFICATIONS

SIE Exam & Series 57 (CRD#: 7624406)

## LINKS

Website: [andrewwei.com](http://andrewwei.com)

LinkedIn: [linkedin.com/in/andrewjwei](https://www.linkedin.com/in/andrewjwei)

## EXPERIENCE

### AKUNA CAPITAL | TRADER

January 2024 - Present | Chicago, IL

- Supervised all of Akuna's automated options market-making trading algorithms across the Commodities product suite, spanning multiple exchanges (CME & ICE) and products (US Treasuries, Crude Oil, US Natural Gas, Grains, Gold, and Meats).
- Conducted execution research on options quoting and takeout strategies, overhauling existing strategies to maximize PnL.
- Investigated and designed strategies to capture new alpha signals based on market microstructure data.
- Served as the Trading Lead for Akuna's next-generation options-triggered takeout strategy and its Pro Rata quoting strategy.
- Coordinated development priorities and strategy rollouts with the technology team for all Commodities desks.
- Managed a small group of Junior Traders responsible for trading strategy and market microstructure research.

### AKUNA CAPITAL | JUNIOR TRADER

August 2022 - December 2023 | Chicago, IL

- Managed Natural Gas options portfolios in real time across multiple products and expiry dates.
- Controlled low-latency automated options market-making trading algorithms.
- Executed manual trades with brokers and in electronic markets.
- Promoted early to Trader.

### IMC TRADING | QUANTITATIVE TRADING INTERN

June 2021 - August 2021 | Chicago, IL

- Assisted the US Equity Index Delta One desk with research and analysis of market microstructure and formulated high-frequency trading strategies.

### VOLORIDGE INVESTMENT MANAGEMENT | RESEARCH INTERN

June 2021 - August 2021 | Jupiter, FL

- Constructed alternative datasets and conducted research on publicly traded securities.

### YALE UNIVERSITY | DECILE LAB RESEARCH ASSISTANT

January 2022 - December 2022 | Chicago, IL

- Trained machine learning models using medical data.
- Published in the Journal of the American Geriatrics Society (*Automatable end-of-life screening for older adults in the emergency department using electronic health records*)