

Annie Yun

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EDUCATION

Massachusetts Institute of Technology

Aug. 2017 - June 2021

Candidate for B.S. in Mathematics and Computer Science, GPA 4.8

RELEVANT COURSEWORK: CURRENT AND COMPLETED

- ▷ Econometrics (14.32)
- ▷ Macroeconomics and Microeconomics (14.01, 14.02)
- ▷ Fundamentals of Probability (6.436*)
- ▷ Machine Learning (6.867*)
- ▷ Algorithms for Inference (6.438*)
- ▷ Design & Analysis of Algorithms (6.046)
- ▷ Inference and Information (6.437*)

* denotes graduate-level coursework

EXPERIENCE

Algo Intern at Hudson River Trading

June 2020- Present

- ▷ Worked on two projects, seeking to develop tradable strategies on a mid-frequency timescale

SuperUROP, MIT CSAIL/IDSS under Prof. Justin Solomon

Aug. 2019-June 2020

- ▷ Generating randomized redistricting plans using the Schramm-Loewner Evolution and analyzing the resulting voting outcomes

Investment Associate Intern, Bridgewater Associates

June 2019-August 2019

- ▷ Worked on time series forecasting for macroeconomic data, and on portfolio construction for Chinese equities
- ▷ Evolving BWs investment research process by exploring, experimenting with and incorporating cutting edge applied technologies to our existing investment systems

Undergraduate Researcher, MIT CSAIL/IDSS under Prof. Devavrat Shah

Jan 2019 - June 2019

- ▷ Investigating dynamic reward shaping in game theory through Python simulation and theoretical work

Women's Program Intern, Virtu Financial

Jan 2019

- ▷ Worked on data prediction in real-world financial datasets, processing, analyzing and modeling data

Intern, French Institute for Research in Computer Science and Automation

May 2018-Aug 2018

- ▷ Active learning for problems in combinatorial optimization

Undergraduate Researcher, MIT CSAIL under Prof. Tomaso Poggio

Jan. 2018-June 2018

- ▷ Sequential machine learning, particularly visual attention models for connectedness problems

Undergraduate Researcher, MIT Mechanical Engineering Department

Aug. 2017-Jan. 2018

- ▷ Designed firmware and circuitry for a bluetooth inertial measurement system

ACADEMIC ACHIEVEMENTS

- ▷ Five-time American Invitational Mathematics Exam (AIME) Qualifier (2012, 2014, 2015, 2016, 2017)
- ▷ FIRST Robotics Dean's List Finalist (top 116 internationally)
- ▷ Coca-Cola Scholar (150 selected nationwide for leadership and community service)
- ▷ MIT Math Prize for Girls Qualifier (2012, 2014, 2015, 2016, 2017), AMC 10 State High Score (2015)

LEADERSHIP AND COMMUNITY SERVICE

Girls' Angle, Mentor

Jan. 2018-present; Cambridge, MA

- ▷ Mentoring and organizing at weekly math meets targeted towards improving problem solving in girls

Mission Math Utah, Cofounder

Aug. 2016-present; SLC, UT

- ▷ Co-founded an educational nonprofit to academically empower middle school students through math

Utah Math Olympiad, Problem Writer

Aug. 2016-present; SLC, UT

- ▷ Organizes and writes problems for a proof-based statewide high school mathematics competition