5637 S. Maryland Ave, Apt 2
Chicago, IL 60637

# Andrew U. Cho

201-916-5064
andrewcho@uchicago.edu

## EDUCATION

**University of Chicago,** Computational and Applied Mathematics, Statistics — Class of 2019

- CaAM GPA: 3.70/4.00, Statistics GPA: 3.68, Cumulative GPA 3.56/4.00 (Dean's List)

## EXPERIENCE

**Volant Trading**, *Quantitative Trading Intern*, NY — June 2018 – Aug. 2018

- Created trader tool to visualize changing term structure and vol. smile over time in ND1 space
- Automated measurement of profitability of futures hedging pick-off algorithm
- Assisted in monitoring market making systems on S&P product desk

**Group One Trading**, *Academic Year Software Engineering Intern*, Chicago — Mar. 2018 – May 2018

- Created sweep trade fill rate monitor tool using socket publisher/subscriber for risk management
- Improved notification system for firm/product/trader rate limit breaches

**Group One Trading**, *Trading Analyst Intern*, NY — June 2017 – Sep. 2017

- Automated process of dividend sourcing and reconciliation between WSH and Bloomberg
- Handled middle office and operational procedures related to trade execution/allocation of multiple equity derivatives and stock order flows (AMEX, ARCA, PHLX, Sales Desk Orders)
- Resolved all daily trade breaks, discrepancies, and conflicts before opening bell by interacting with clearing firm and vendors to ensure proper account booking and trade execution

**UChicago Economics Dept.**, *Research Assistant* — Feb. 2016 – Nov. 2016; Nov. 2017 – Mar. 2018

- Implemented data parsing of over one-hundred-thousand divorce court cases using Python
- Evaluated impact of eviction on employment/schooling outcomes for Dr. Daniel Tannenbaum
- Implemented data parsing of US recalls since 1973 for Dr. Felix Tintelnot

## PROJECTS

**Cryptocurrency Bot**

- Connected to crypto exchanges using WSS and REST APIs to record and trade on price data
- Utilized data-driven algorithms to make profitable trades in Bitcoin and Ethereum

**Poker Game and AI**

- Created a text-based Texas Hold'em game and accompanying AI opponent using Python
- Implemented Monte-Carlo methods to calculate probability of a winning hand
- Utilized CPU parallelization for 800% runtime speedup

## LEADERSHIP

**Maroon Capital**, *Incoming President* — Sept. 2015 – Present

- Apply financial theory and basics of derivatives theory, and organize meetings for 50+ members
- Organized case competitions in association with Maroon Capital Group and Quantopian
- Organized subgroup of 10 members to create live cryptocurrency trading bot

**UCIB: Financial Markets**, *Member* — Sept. 2016 – Present

- Selective three-year program for quantitative finance and curriculum at Chicago Booth

## SKILLS

**Proficient:** Python, C, R
**Experienced:** Excel VBA, Matlab, Bash scripting, HTML/CSS, C#
**Other Technologies:** Bloomberg, Photoshop/Lightroom, LaTeX, Vim, Git/SVN

## INTERESTS

Photography, Poker, Travel