Woramanot (Earning) Yomjinda

Location:	Singapore
Phone:	(+852) 9448-9789
Email:	yomjinda@alumni.princeton.edu
Website:	https://earningpton.github.io/

Education

August 2020 — University of Cambridge, Master of Philosophy, Cambridge, UK
- Major: Machine Learning and Machine Intelligence
- Honors: *Commendation* (Mark: 74)
- Scholarship: *Cambridge Trust*

June 2019 — Princeton University, Bachelor of Science in Engineering, Princeton, US
- Major: Operations Research and Financial Engineering
- Minor: Statistics and Machine Learning
- Honors: *summa cum laude* (GPA: 3.93/4.0)
- Scholarship: *King Scholarship*

Work Experience

Current — Quantitative Researcher at Millennium Capital Management
Equity High-Frequency

2019-2022 — Quantitative Researcher at Squarepoint Capital
Equity Mid-Frequency
- Design, implement in kdb+/Q, and manage statistical arbitrage strategy using trade flow activity data for Master Fund
- Construct and maintain trend-following strategies in the US and European equity market for the Focus Fund
- Out-sped other Corporate Announcement data by designing logic mapping functions that can auto-check and correct mismatches for global exchanges and oversee the system pipeline from data collection to pre-alpha data generation
- Automate data processing, formatting, and aggregation of data feed from various bulge brackets into a single orderly source for use by multiple teams
- Research mid-frequency and event strategies for global equities using systematic approach and quantitative techniques

Summer 2019 — Quantitative Research Intern at WorldQuant
Equity Mid-Frequency
- Generated market-neutral alpha strategies in C++ for US Top500 liquidity stocks using RavenPack news sentiment, fundamentals, price/volume data, and analysts data from various data vendors
- Formulated a Lagrangian Transformation Operations Tree to improve Sharpe ratio, turnover ratio, and pnl correlation of US alpha positions
- Maximized Out-sample JPN alpha portfolio's Sharpe ratio and fitness function by calculating alpha's weights through netting effect maximization grouping and fixed-risk Markowitz model

Summer 2018 — Summer Data Scientist Intern at Spirent
Telecommunications
- Prototyped and presented a streaming anomaly-detection program for detecting AT&T cell towers' failures in real time and pinpointing possible trouble nodes

Winter 2018 — Data Scientist Intern at Betimes Solutions
Recommendation System

Summer 2017 — Summer Engineer Intern at Prudential
Portfolio Optimization

Summer 2017 — Economics Research Intern at Bank of Thailand
Export Sectors

Winter 2017 — Engineer Intern at KTBST
Algorithmic Trading

Winter 2016 — Analyst Intern at DSW Investment
Fundamental Trading

Projects And Independent Researches

Fall 2018 — The Optimizer's Guide to Money Laundering
- Honors: *Ahmet S. Çakmak Prize* awarded for an exceptional thesis

Fall 2018 — Stock Sentiment Analysis from Market Headlines with Natural Language Processing

Technical Skills & Extracurricular Activities

Advanced	Q, Python 3,kdb+, SQL , R, Matlab, Computer Vision, NLP, Deep Learning
Proficient	Java, Linux, Ubuntu, Spark, Kafka, Apache (Hadoop), JavaScript, HTML, C++
Activities	VP at Princeton Corporate Finance Club, Research Assistant at Princeton Math Department