

DoWon Kim

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EDUCATION

Princeton University

Princeton, 2019

B.A. in Mathematics / Certificate in Statistics and Machine Learning

- GPA: 3.7/4.0 | Senior Thesis: "On Fairness in Machine Learning"
- Relevant Coursework: Probability & Stochastic Systems, Combinatorics, Algorithms & Data Structures, Programming Systems, Graph Theory, Game Theory, Convex Optimization, Machine Learning

Torrey Pines High School

San Diego, 2014

- Valedictorian | SAT: 2400

EXPERIENCE

Elk Capital Markets – Trader, Generalist

New York, August 2020 – April 2021

- Launched SPAC strategy and created research tools to assess and avoid risky symbols that significantly improved capital allocation and portfolio management decisions
- Monitored market conditions in a fast-paced environment and kept senior management apprised of book risks
- Conducted research on NASDAQ closing auction imbalance messages to strengthen alpha signal
- Constructed a backend framework to interface with cryptocurrency exchanges to trade BTC, ETH derivatives
- Built a Python backtester to optimize trade parameters and test new strategies
- Refactored internal Python library to streamline and automate daily operational tasks

Citadel Securities – Options Trader

New York, July 2019 – April 2020

- Traded single-stock equity options using market flow and volatility levels
- Developed tools to visualize correlation levels and identify dispersion trade opportunities, monitor P&L leakage from index hedging, and price options on bi-modal events
- Worked with biotech analysts to execute delta and vol pitches on pharmaceutical event catalysts

AQR Capital Management – Research Intern

Greenwich, Summer 2018

- Analyzed impact of M&A deals on predictive stock signals; proposed new trade protocols for 1-year period following deal completion
- Developed and presented a factor-based investment strategy on global telecommunications companies using alternative data to capture a near real-time view of the industry with Sharpe ratio of 1.74

Susquehanna International Group – Trading Intern

Philadelphia, Summer 2017

- Analyzed snapshot electricity flow data to assess model accuracy of current flow in energy network; identified 200 circuit lines in PJM with reliable predictions to guide trading decisions
- Refined a regression model using daily generator outage data to detect seasonal trends and company-specific patterns in generator allocation and maintenance shutdown

Renyi Institute of Mathematics – Undergraduate Researcher

Budapest, Spring 2016

- Conducted research under Prof. Antal Balog and Prof. Elias Stein on the number of representations of integers as sums of four and eight squares using complex analysis

AWARDS & RECOGNITION

- 2015 Jane Street Trading Hackathon (3rd) | 2016 MIT Trading Competition (5th) | 2016 GS Quant Quest (2nd)
- 2013 & 2014 United States of America Mathematics Olympiad – *Top 250 students in the US*
- 2014 Eagle Scout, Boy Scouts of America

SKILLS & CERTIFICATIONS

Programming: Python

Certifications: SIE, Series 7, 57 & 63

Languages: English, Korean, Chinese

Interests: Golf, Poker, Go, Cooking, Music Production