JOHN J. WANG

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EDUCATION

University of California, Berkeley — Berkeley, CA — August 2020 – Dec 2024
Bachelor of Arts in Computer Science, Economics — Overall GPA: 3.7; Major GPA 3.8

EXPERIENCE

Slate Path Capital — New York, NY
Summer Analyst — June 2022 – July 2022
- Researched and presented industry reports to the partners and team; analyzed implications for the firm's crypto fund of >$50mn.
- Conducted due-diligence and performed in-depth industry research to construct an investment memo on Uniswap's UNI token.
  - Built a long thesis utilizing fundamental analysis techniques including comparables, DCF, and the Gordon Growth Model.
  - My long position saw a 67% appreciation in the value of the UNI token within one month, boosting the firm's Q3 returns.
- Participated in analyst meetings, pitching trade additions to the firm's existing portfolio and equity holdings of its $5bn AUM.

Consulting Analyst — August 2022 – August 2023
- Conducted industry research, created presentations, and planned 7 analyst meetings with partners, analysts, and associates.
- Performed comprehensive analysis and wrote up detailed reports on 8 DeFi protocols including Aave, Compound, and TrueFi.
  - Analyzed whitepapers and the underlying open-source code to assess the security, reliability, and other merits of each protocol.

Akuna Capital — Chicago, IL
Participant — January 2023
- Selected for Akuna's invite-only Options 201 course after completing their Options 101 course and a series of math assessments.
- Completed an intensive training process of learning how market makers price options, analyze volatility, and automate workflow.
- Identified as a top performer in the course and expedited to a final round interview for the full-time quant trader position.

PROJECTS

Quantitative Multifactor Investing Model for the Chinese A-Share Stock Market — November 2022 – December 2022
- Built a quantitative model for the China A-share stock market by constructing return predictions using various ML algorithms.
- Used the model to develop several trading strategies that all outperform the benchmark from January 2010 to December 2019.
- Identified a practical long-only strat yielding an annualized return of 8.84%, Sharpe ratio of 0.42, and max drawdown of 41.60%.

Spam & Ham Email Classifier — April 2023
- Performed exploratory data analysis on a dataset of over 9,000 emails to highlight areas of interest for further investigation.
- Identified and engineered relevant features to improve model accuracy and ensure minimal multicollinearity between features.
- Developed and implemented a logistic regression model to classify and filter spam emails, resulting in over 85% accuracy.
- Evaluated the model's performance with ROC curve, obtaining an AUC value of 0.863 and identifying areas for improvement.

Cook County, Illinois Housing Price Predictor — March 2023
- Conducted EDA on a dataset of housing prices, identifying key price determinants to inform the predictive model's design.
- Selected, transformed, and created relevant features using feature engineering, enhancing data quality and predictive power.
- Built a multiple linear regression model to predict housing prices and conducted analysis on the model's residuals and error.

Index Fund Investment Simulator — October 2020 – November 2020
- Designed an investment simulator and data visualization tool for Total Stock Market Index Funds using R Shiny Apps.
- Applicable for popular mutual funds and exchange-traded funds (ETFs) including the VTSAX, FSKAX, SWTSX, and ITOT.
- Uses methods of computer simulation, taking into account periodic contributions as well as variable rates of return and volatility.

Gitlet: A Lightweight Local Version Control System — April 2022 – May 2022
- Engineered a miniature version of the GitHub version control system, solidifying practical understanding of Git concepts.
- Designed and implemented core version control functionalities including file restoration, branch merges, and file conflicts.
- Used SHA-1 encryption with hash tables to safeguard against file collisions and optimize run time for more efficient performance.
- Constructed a tree-based class structure utilizing data carrying nodes to reference and efficiently manage all versions of files.

AWARDS

AMC 12B Honor Roll — *February 2020*
- Scored in the top 5% in the American Mathematics Competition; qualified for the American Invitational Mathematics Exam.

3rd Place at G-Research Berkeley Quant Challenge — *October 2022*
- Designed and implemented algorithmic trading strategies to achieve optimal profit in a series of simulated trading games.

1st Place at Jane Street's 2023 NYC PuzzleCity™ — *July 2023*
- Solved over 15 brain teasers in 20 minutes, and outperformed the other teams in a mock commodity trading challenge.

SKILLS AND INTERESTS

- **Relevant Coursework:** Principles and Techniques of Data Science (Data 100), Probability for Data Science (Data C140), Efficient Algorithms and Intractable Problems (CS 170), Data Structures and Algorithms (CS 61B), Discrete Mathematics and Probability Theory (CS 70), Concepts in Computing with Data, Econometrics (Math Intensive), Game Theory, Introduction to Quant Finance
- **Skills:** Python (`NumPy`, `Pandas`), R (`tidyverse`, `Shiny`), Java, Git, LaTeX, Machine Learning (`sklearn`), Feature Engineering, Data Visualization (`matplotlib`, `seaborn`, `ggplot2`), Data Wrangling, Microsoft Suite, Mandarin Chinese, Spanish (conversational)
- **Interests:** Lacrosse, Chess, Jokes, Hiking, Kayaking, Wrestling, UFC, Cryptocurrency, Restaurants, *Yelp*, *Game of Thrones*