

# JONATHAN YUAN

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## EDUCATION

### The University of Chicago

*B.A. Economics with a Specialization in Data Science, B.S. Computer Science*

**Chicago, IL**

*Expected Jun 2021*

- **Cumulative GPA:** 3.8/4.00, Dean's List

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## PROFESSIONAL EXPERIENCE

### Wolverine Trading

*Quantitative Trading Intern*

**Chicago, IL**

*July 2020 – Present*

- Evaluated the profitability of different required edge thresholds for options spreads in auctions by constructing a simulation based back testing framework and comparing risks from the spreads (Greeks, earnings events, etc.)
- Investigated quoting behaviors for index product options, focusing on the importance of setting price-time queue priority and common patterns of competing market maker updates

### Rocketmiles – Booking Holdings

*Data Science Intern at hotel rewards company*

**New York, NY**

*Jun 2019 – Jul 2020*

- Improved the customer lifetime value models and prediction pipeline by computing supplemental prediction metrics, resolving feature issues with model training, completely refactoring the codebase to Cookiecutter DS format, and experimenting with its use case as an A/B Testing success metric
- Trained and tested hotel embeddings using PyTorch/CatBoost as a feature improvement for the Search Result Ranker
- Assisted product partners with ad-hoc analysis and dashboard creation for product features and investment decisions

### Finalyze Capital (previously Clark St. Capital)

*Quantitative Trading Intern at small-cap hedge fund*

**Chicago, IL**

*Jan – Aug 2019*

- Implemented a dozen strategies specializing in volatility futures (two with significant Sharpes) in Python by researching potential trading ideas and working with the Portfolio Manager to make sensible modifications
- Advised Portfolio Manager in the implementation of backtesting for these strategies, optimizing on parameter space, constraints, search and input variables

### LoveBug Probiotics

*Operations Intern for digestive health company*

**New York, NY**

*Jun – Aug 2018*

- Automated extraction of warehouse data with Excel macros to generate KPI reports and develop a predictive “restocker” tool that automatically calculates an inventory replenishment schedule
- Designed an Excel dashboard that calculates customer lifetime value for top selling products using Shopify data

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## LEADERSHIP EXPERIENCE

### Taiwanese American Student Association

*Advisory Board member and previous President of student cultural organization*

**Chicago, IL**

*Mar 2018 – Present*

- Led the club to win UChicago RSO of the Year in 2019 by planning university-wide cultural events with the executive board, including Night Market, Spring Lantern Festival, Mahjong Tournament, and dumpling workshops
- Helped successfully alleviate all club debt as treasurer by organizing frequent “bunraisers,” applying for university funds, optimizing ticket sales, and coordinating local business partnerships

### Maroon Capital

*Quantitative Education Lead of finance RSO*

**Chicago, IL**

*Oct 2018 – Present*

- Revamped quant curriculum and assignments, focusing on basic derivative theory and trading strategy workshops
- Collaborated with board members to present financial topics and organize meetings with 50+ members

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## SKILLS & INTERESTS

**Proficient:** Python, SQL, C

**Experienced:** JavaScript, HTML, CSS, VBA, Standard ML

**Languages:** Mandarin (fluent), Spanish (conversational)

**Interests:** Poker, Weiqi (Go), Music (piano, production), Weight Lifting, Tennis, Cooking