

JONATHAN YUAN

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EDUCATION

The University of Chicago

Chicago, IL

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

Expected Jun 2021

- **Cumulative GPA:** 3.82/4.0

PROFESSIONAL EXPERIENCE

Wolverine Trading

Chicago, IL

Quantitative Trading Intern

July 2020 – Sept 2020

- Discovered and proposed the feasibility of more aggressive edge thresholds for equity options spreads in auctions by constructing a backtester and comparing each strategies' risks (Greeks, earnings events, etc.)
- Investigated index option quoting behaviors, focusing on quantifying granular patterns of competing market maker updates using distributed computing tools (Spark)

Rocketmiles – Booking Holdings

New York, NY

Data Science Intern at hotel rewards company

Jun 2019 – Jul 2020

- Served as the point-person for the customer lifetime model (LTV) to the rest of the company
- Improved the LTV models and prediction pipeline by adding supplemental prediction metrics, resolving feature issues with model training, refactoring the codebase, 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)

Chicago, IL

Quantitative Trading Intern at small-cap hedge fund

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

New York, NY

Operations Intern for digestive health company

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

LEADERSHIP EXPERIENCE

UChicago Department of Computer Science

Chicago, IL

Teaching Assistant for CMSC 15200

Jan 2021 – Present

- Collaborated with instructors to teach an introductory programming course in C, focusing on leading discussion and office hour sessions, answering questions in the course forum, and grading assignments.

Taiwanese American Student Association

Chicago, IL

Advisory Board and previous President of student cultural organization

Mar 2018 – Present

- Led and planned university-wide cultural events with the executive board, including Night Market, Spring Lantern Festival, Mahjong Tournament, and dumpling workshops, leading the club to win UChicago RSO of the Year in 2019

Maroon Capital

Chicago, IL

Quantitative Education Lead of finance RSO

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

SKILLS & INTERESTS

Proficient: Python, SQL, C

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

Languages: Mandarin (fluent), Spanish (conversational)

Interests: Poker, Weiqi (Go), Chess, Music (piano, production), Weight Lifting