

# JONATHAN YUAN

5472 S. Ingleside Avenue Chicago IL 60615 | (609) 455-4086 | [jonnyuan@uchicago.edu](mailto:jonnyuan@uchicago.edu) | [jonnyuan.github.io](https://jonnyuan.github.io)

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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:** 3.8/4.0

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## 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.)
- Built a dashboard and visualizations investigating the quoting behaviors for index options, 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

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## LEADERSHIP EXPERIENCE

### Taiwanese American Student Association

Chicago, IL

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

*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

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

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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