

# 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*

*Oct 2017 - Jun 2021*

- **Cumulative GPA:** 3.83/4.0

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## PROFESSIONAL EXPERIENCE

### Gelber Group

Chicago, IL

*Algorithmic Trader on Stat Arb Desk*

*Apr 2022 – Present*

- Researched, designed, and implemented live traded strategies with a focus on statistical mean reverting techniques
- Built multiple parts of the automated trading pipeline and quant research library for all live strategies

*Junior Trader*

*Aug 2021 – Apr 2022*

- Rotated across 11 distinct trading desks with focus across sim trading, quantitative research and market analyses

### 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

### 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 in Python by researching potential trading ideas and working with the Portfolio Manager to make sensible modifications

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## LEADERSHIP EXPERIENCE

### UChicago Department of Computer Science

Chicago, IL

*Teaching Assistant for CMSC 15200*

*Jan 2021 – Jun 2021*

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

### Maroon Capital

Chicago, IL

*Quantitative Education Lead of finance RSO*

*Oct 2018 – Jun 2021*

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

### Taiwanese American Student Association

Chicago, IL

*President of student cultural organization*

*Mar 2018 – Jun 2021*

- 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

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## SKILLS & INTERESTS

**Proficient:** Python, SQL, C

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

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

**Interests:** Competitive Strategy Games (Poker, Backgammon, Bullet Chess, Autochess), Music (piano, production), Weight Lifting