

JONATHAN YUAN

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EDUCATION

The University of Chicago

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

Chicago, IL

Oct 2017 - Jun 2021

- **Cumulative GPA:** 3.83/4.0

PROFESSIONAL EXPERIENCE

Gelber Group

Incoming Junior Trader

Chicago, IL

Aug 2021

MiiE Lab

Natural Language Processing Research Assistant for Professor Anjali Adukia

Chicago, IL

Part Time Jan 2021 - Jun 2021

- Created end to end pipeline to split double-page scans of children's picture books, improving OCR performance
- Researched and analyzed sentiment time series (story arcs) across children's novels, categorizing them using SVD to determine common trends (modes/principle components)

Wolverine Trading

Quantitative Trading Intern

Chicago, IL

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

Data Science Intern at hotel rewards company

New York, NY

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)

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

LEADERSHIP EXPERIENCE

UChicago Department of Computer Science

Teaching Assistant for CMSC 15200

Chicago, IL

Jan 2021 - Jun 2020

- 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

Quantitative Education Lead of finance RSO

Chicago, IL

Oct 2018 - Jun 2020

- 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

President of student cultural organization

Chicago, IL

Mar 2018 - Jun 2020

- 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

SKILLS & INTERESTS

Proficient: Python, SQL, C

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

Languages: Mandarin (fluent), Spanish (conversational)

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