

# 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 Portfolio Manager on Futures Stat Arb Desk

Oct 2023 – Present

- Led the design and implementation of several improvements to the core trading framework, including portfolio optimization, execution logic, risk controls, and volatility forecasting
- Managed all live traded strategies on a daily basis

Algorithmic Trader

Apr 2022 – Oct 2023

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

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 by quantifying granular patterns of competing market maker updates

### 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, C, C#, Dart (Flutter), SQL, JavaScript/HTML

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

**Interests:** Entrepreneurship, Competitive Strategy Games, Electronic Music, Weight Lifting, Cats