JONATHAN YUAN

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EDUCATION

The University of Chicago — **Chicago, IL**
B.A. Economics with a Specialization in Data Science, B.S. Computer Science — *Expected Jun 2021*
- **Cumulative GPA:** 3.8/4.00, Dean's List

West Windsor Plainsboro High School South — **Princeton Junction, NJ**
- **Cumulative GPA:** 4.00/4.00 | **Math Honor Society** (President), **National Honor Society**

PROFESSIONAL EXPERIENCE

Wolverine Trading — **Chicago, IL**
Quantitative Trading Intern — *July 2020 – Present*
- Investigated the profitability of altering required edge thresholds in paired auction mechanisms for options spreads

Rocketmiles – Booking Holdings — **New York, NY**
Data Science Intern at hotel rewards company — *Jun 2019 – Jul 2020*
- Extended the Customer Lifetime Value pipeline for analytics and experimental use 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/investment decisions

Clark St. Capital — **Chicago, IL**
Quantitative Trading Intern at small-cap hedge fund — *Jan – Aug 2019*
- Implemented and modified a dozen strategies (two with significant positive Sharpes) specializing in volatility futures
- 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

Taiwanese American Student Association — **Chicago, IL**
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**
Board Member of quantitative finance RSO — *Oct 2018 – Present*
- Improved quant curriculum and wrote/graded homework assignments as quantitative education lead, focusing on basic derivative theory and trading strategy workshops
- Collaborated with board members to present financial topics and organize meetings with 50+ members

Alpha Kappa Psi – University of Chicago — **Chicago, IL**
Member of professional business fraternity — *Oct 2018 – Present*
- Completed business curriculum and assisted in service events, fundraisers, curriculum improvement, and recruitment

SKILLS & INTERESTS

Proficient: Python, SQL, C
Experienced: JavaScript, HTML, CSS, VBA
Languages: Mandarin (fluent), Spanish (conversational)
Interests: Poker, Weiqi (Go), Music (piano, production), Weight Lifting, Tennis, Cooking