KEVIN J. WU

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EDUCATION:

HARVARD UNIVERSITY — **Cambridge, MA**
Bachelor of Arts in Applied Mathematics and Economics, Cum Laude — **May 2014**
Academics: Overall GPA — 3.62. Coursework includes Machine Learning, Computer Science, Quantitative Finance, Capital Markets, Probability Theory, and Game Theory.
Extracurriculars: Executive editor at *The Harvard Crimson*, writer for the Harvard College Investment Magazine.

NEW PROVIDENCE HIGH SCHOOL — **New Providence, NJ**
New Providence High School Diploma — **June 2010**
Honors: Class valedictorian and President of the National Honor Society. SAT I score: 2400.
Awards: Recipient of the National Merit Scholarship and the Robert C. Byrd Honors Scholarship.

SKILLS:

- Extensive experience using R and Python for data mining, statistical analysis, and data visualization. Working knowledge of Java, C#, SQL, and MongoDB. Experience using Hadoop/MapReduce for distributed data storage and processing.

EXPERIENCE:

PRATTLE ANALYTICS — **New York, NY**
Data Scientist (Contract) — **April 2016 – present**
- Used natural language processing and machine learning techniques to generate trading signals from historical earnings call transcripts and stock market data. Responsible for data storage, model development, and backtesting.
- Designed and implemented real-time ETL pipelines for scoring and processing newly released earnings calls.

BELVEDERE TRADING — **Chicago, IL**
Quantitative Developer — **August 2015 – March 2016**
- Used Excel and R to backtest new trading signals based on fundamental no-arbitrage relationships between related future and stock securities. Worked with traders to evaluate the performance of the new indicators and make adjustments as needed.
- Wrote C# application to predict correlations between futures with different expiration dates, using historical price returns. Used SQL Server to design and implement a new database schema for storing historical and predicted values.

Hybrid Trader Trainee/Software Developer — **July 2014 – July 2015**
- As a software developer, wrote MapReduce procedures in Java to track the profitability of automated trading strategies and to compute intra-day correlations and variance of futures prices using high frequency market data.
- As a trader trainee on the equity index options desk, presented daily market summaries and trade recommendations to the team; completed an internal training program on options theory and market-making through classes and trading simulations.

DEUTSCHE BANK AG — **New York, NY**
Global Markets Summer Analyst — **June 2013 – August 2013**
- Drafted market research write-ups for salespeople on the International Equity Sales team and their clients, presented regular stock pitches for team members, and attended client meetings and IPO briefings.
- Analyzed risk using principal component analysis for the Municipal Bonds/Derivatives trading desk.

NATIONAL BUREAU OF ECONOMICS RESEARCH — **Cambridge, MA**
Research Assistant to Professor Richard Hornbeck — **June 2012 – Sept. 2012**
- Assembled data for a paper analyzing the impact of railroad development on market access in the United States economy.

RESEARCH:

Understanding "Fedspeak": Identifying the Sources of Market Sentiment in Central Bank Communications
Senior thesis, presented to the Harvard University Department of Applied Mathematics — **April 1, 2014**
- Used machine learning and natural language processing libraries in Python (e.g. scikit-learn, NLTK) to analyze the relationship between language in the Federal Reserve's monthly statements and financial market sentiment.