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 — 3.61. 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#, and SQL, as well as Hadoop/MapReduce for distributed data storage and processing.

EXPERIENCE:

PRATTLE ANALYTICS **New York, NY**
Data Scientist (Contract) **April 2016 – present**
- Using natural language processing techniques to develop trading signals from corporate earnings call transcripts. Responsible for data storage and integrity, model development, and testing.

BELVEDERE TRADING **Chicago, IL**
Quantitative Developer **August 2015 – March 2016**
- Used Excel and R to backtest a new trading signal based on the fundamental relationship between related future and stock securities (e.g. ES and SPY). Worked with traders to evaluate the performance of the new indicator and make adjustments to the model 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 beta 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 S&P 500 trading 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.