Kevin Weng

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education

University of California, Los Angeles (UCLA) c.o. 2022 B.S. Mathematics, B.S. Statistics w/ Specialization in Computing Coursework: Probability Theory, Stochastic Processes, Linear Algebra (Honors), Enumerative Combinatorics, Optimization, Machine Learning, Complex Analysis, Algorithms

skills

Programming: Python, R, C++, SQL

Technologies: Pandas, Excel, Jupyter, LaTeX, Linux

projects

Python Backtester

Jun 2019 - Current

- Developing a backtester in Python and attempting to connect an event driven automated execution trading system to Interactive Brokers API to paper trade strategies.
- Exploring mean reversal and momentum strategies on historical stock price data.

Global Video Game Sales Predictor

Jun 2020

• Explored the efficacy of regression models including Neural Networks, Random Forest, and K-Nearest Neighbors by implementing them on a dataset for video game ratings and evaluated results with RMSE.

experience

Goodarzi Lab (UCSF)

May 2017 - Feb 2018

Biostatistics Intern

• Implemented analysis of ribosome profiling datasets by writing a package in R using logistic regression on normalized data to create a binary classification model for metastatic and non-metastatic breast cancer.

Burlingame Cancer Research

Sep 2016 - Jun 2018

• Taught students topics including the immune system and immunotherapies and researched clinical trials for patients.

interests

Quant Research, Deep Learning, Trading, Poker, Fitness, Piano, Coffee

links

linkedin.com/in/kevweng github.com/kevweng