

# Kevin Weng

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<b>education</b>	<b>University of California, Los Angeles (UCLA)</b> <i>c.o. 2022</i> <b>B.S. Mathematics, B.S. Statistics</b> w/ Specialization in Computing <b>Coursework:</b> Probability Theory, Stochastic Processes, Linear Algebra (Honors), Enumerative Combinatorics, Optimization, Machine Learning, Complex Analysis, Algorithms
<b>skills</b>	<b>Programming:</b> Python, R, C++ <b>Technologies:</b> Pandas, Git, Vim, NumPy, Jupyter, L <sup>A</sup> T <sub>E</sub> X, Linux/UNIX
<b>projects</b>	<b>Python Backtester</b> <i>Jun 2019 - Current</i> <ul style="list-style-type: none"><li>• Developing a backtester in Python and attempting to connect an event driven automated execution trading system to Interactive Brokers API to paper trade strategies.</li><li>• Exploring mean reversal and momentum strategies on historical stock price data.</li></ul> <b>Global Video Game Sales Predictor</b> <i>Jun 2020</i> <ul style="list-style-type: none"><li>• 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.</li></ul>
<b>experience</b>	<b>Goodarzi Lab (UCSF)</b> <i>May 2017 - Feb 2018</i> Biostatistics Intern <ul style="list-style-type: none"><li>• 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.</li></ul> <b>Burlingame Cancer Research</b> <i>Sep 2016 - Jun 2018</i> <ul style="list-style-type: none"><li>• Taught students topics including the immune system and immunotherapies and researched clinical trials for patients.</li></ul>
<b>interests</b>	Quant Research, Deep Learning, Trading, Poker, Fitness, Piano, Coffee
<b>links</b>	<a href="https://www.linkedin.com/in/kevweng">linkedin.com/in/kevweng</a> <a href="https://github.com/kevweng">github.com/kevweng</a>