

Kevin Weng

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education	University of California, Los Angeles (UCLA) <i>c.o. 2022</i> 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++ Technologies: Pandas, Git, Vim, NumPy, Jupyter, L ^A T _E X, Linux/UNIX
projects	Python Backtester <i>Jun 2019 - Current</i> <ul style="list-style-type: none">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 <i>Jun 2020</i> <ul style="list-style-type: none">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) <i>May 2017 - Feb 2018</i> Biostatistics Intern <ul style="list-style-type: none">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 <i>Sep 2016 - Jun 2018</i> <ul style="list-style-type: none">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