

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*

certifications **Akuna Capital Options 101** *Aug 2020*

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

links [linkedin.com/in/kevweng](https://www.linkedin.com/in/kevweng)
github.com/kevweng