MATTHEW YANG

EDUCATION

University of Waterloo

Sep 2022 – Apr 2027

Bachelor of Computer Science & Finance

GPA: 3.96/4.0

• Courses: Operating Systems, Data Structures and Algorithms, Compilers, Object-Oriented Programming

WORK EXPERIENCE

Point72 Asset Management

Jun 2025 - Aug 2025

Software Engineering Intern | Flask, TypeScript, React

New York, NY

- Led the **rewrite** of a trade reconciliation platform to support a major macro trading system migration, eliminating technical debt and delivering a **UAT-ready system in under 6 weeks**
- Redesigned database schema to simplify complex data relationships and successfully migrated production data
- Implemented caching layer with async database polling in Flask API for 80% latency reduction in response times
- Modernized legacy 1,000-line SQL stored procedures into pandas-based Python modules with test coverage

Onex

Jan 2024 – Apr 2024 | Sep 2024 – Dec 2024

Quantitative Developer Intern | Java, Python

Toronto ON

- Developed an in-house **risk management system**, from raw data processing to deployment on **Microsoft Azure**, saving **\$300,000 annually** by replacing a third-party service
- Engineered a scalable data pipeline in Java Spring Boot to process daily financial data from 7 vendors
- Optimized SQL database performance by designing a hybrid **normalized/denormalized schema**, reducing query latency by **66%** while maintaining data integrity across over **100 million** records

University of Waterloo

Sep 2023 – Dec 2023

Teaching Assistant - CFM101

Waterloo, ON

- Ran weekly tutorials to teach Python to 60 first-year students in the context of financial markets
- Marked assignments in which students programmed arbitrage trading strategies across stock exchanges

Bank of America Merrill Lynch

May 2023 - Aug 2023

Software Developer Intern | Scala, C#

Toronto, ON

- Developed **middleware API service** in **Scala** to stream real-time payout calculations to a positions dashboard for **eSWAP**, an equity swaps trading platform processing over **\$40 billion** in transactions annually
- Refactored API routes to decrease the average size of HTTP payloads by 85% and improve error handling
- Worked with traders to implement quality of life enhancements to the dashboard using C# and XML

PROJECTS

Stockle | *Node.js, React, Python*

- playstockle.com is a full-stack stock market-themed web game currently in open Alpha testing
- Engineered a multi-threaded data pipeline to consolidate market data from NYSE, NASDAQ, and Yahoo Finance
- Implemented secure user authentication system with JWT tokens, password hashing, and rate limiting

Equity Factor Model | *Python*

- Equity factor model on the S&P 1500 with a Sharpe of 0.83 and 5.08% alpha over FF3 over a 5 year backtest
- Compiled over 200 fundamental, macro, and sentiment factors and used cross-sectional regressions and SVD dimensionality reduction to develop a market neutral trading strategy

Makria | Dart, Flutter, Python, Google Cloud

• First-place hackathon winning app that integrates **NLP AI** into conference calls to detect when a user is mentioned

TECHNICAL SKILLS

Languages: Python, C++, Java, C, C#, JavaScript, TypeScript, Scala, Bash, SQL, R **Libraries and Frameworks**: pandas, scikit-learn, React, Node.js, Next.js, Flask, Spring Boot, WPF .NET

Developer Tools: Git, Linux, SSMS, MongoDB, Docker, Kubernetes, AWS, Microsoft Azure, DataDog