Pierre Chan

pierrechan@uchicago.edu | pierrehbhchan@gmail.com | (872) 362 2102 | LinkedIn

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EDUCATION

Data Science and Economics (Double Major), University of Chicago | 2022 - 2026 | Chicago, IL
GPA: 3.72/4.00; **International Baccalaureate Score**: 40 (HL Math AA: 7, HL Physics: 7)
Courses: Mathematical Methods for Economic Analysis, Mathematical Methods for Data Science, Econometrics, Statistical Methods & Applications, Competitive Strategy (Booth), Financial Accounting (Booth).

AWARDS & HONORS

- **UKMT Senior - Silver:** Ranked in the **top 16%** of entrants globally, advanced placement (2018)
- **British Physics Olympiad Candidate:** BSM's Highschool Team, **4th** in highschool qualifications (2018)
- **UChicago Swim & Dive:** UAA All-Academic, Varsity Letter Award, 2x NCAA D-3 Runner Up Team
- **British School Manila:** IB Roll of Honor, First Class Honors - French, 3x Hall of Fame Athlete
- **Philippine National Team:** 2018 Pan Pacific Open Championships (7th), 2016-19 Southeast Asian Age Group Championships (4th), Philippine National Open Championships (1st - Open Age Record)
- **Philippine Aquatics:** National Record (2019), 2x Junior National Record (2016/17), U-18 MVP (2016-17)

PROFESSIONAL EXPERIENCE

Data Scientist - MSA Team, ASTRI | June 2024 - Present | Hong Kong, China
- ASTRI is a Government Agency dedicated to applied research for providing services to large institutions.
- Programmed a thresholding system using recurrent neural networks **(RNNs)** to filter misinformation from 5,000+ legal documents by calculating the statistical probability of Optical Character Recognition **(OCR)**.
- Calculated the structural similarity **(SSIM)** and mean squared error **(MSE)** statistics of 400+ AI-generated images to optimize sampling methods through convergence.
- Tested proprietary stable diffusion models using prompt engineering to generate 400+ humanoid images and biodata to simulate passport fraud.

Real Estate Quant, BH Management | March - May 2024 | Dallas, TX
- BH is the 8th largest multifamily management firm in the U.S. with **$50+ billion** assets under management.
- Analyzed a multifamily, build-to-rent property with 246 apartments based on Comparables, Tenancy Schedules, and Cash Flow projections for **Risk Analysis and Management**.

Venture Capital Researcher, Manila Angel Investors Network | July - August 2023 | Makati, Philippines
- MAIN is the largest committed private investor network in the Philippines for HNWI.
- Conducted due diligence in the form of **Market Research**, Comparables, and Founder Vesting to value award-winning startups and unicorns demanding up to $1,000,000+ of seed funding from investors.

QUANT PROJECTS

Statistical Arbitrage in Cryptocurrencies, WSQ
- Researched a long-short Time-Horizon Momentum strategy in crypto with a **backtested sharpe of 2.32** after accounting for fees, commissions, and slippage that present strong alpha returns across 3 years.
- Devised a Reversal strategy based on Pair Trading 97.5% correlated crypto tokens over 1 month.

QUANT SKILLS: Python (Pandas/NumPy/Sklearn), SQL, R, MATLAB, C++, Linux, Machine Learning, PyTorch, Tensorflow, Econometrics, Regression Analysis, Backtesting, Statistical and Mathematical Modeling
INTERESTS: Swimming, Olympic Weightlifting, Freshwater, Marine & Reptilian Biology, and Architecture
LANGUAGES: English, French, Mandarin, Tagalog, Hokkien