

Leon Luo

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EDUCATION

The University of Chicago

B.S. Candidate in Mathematics and Computer Science | GPA: 3.96/4.00

Financial Markets Program | Trott Emerging Business Leaders Program

Chicago, IL

Expected, Jun 2026

EXPERIENCE & RESEARCH

UChicago Mathematics REU

AI Researcher

Chicago, IL

Jun 2024-present

- Theoretical deep learning research on effects of adverse initialization on SGD neural network model generalization
- Designing and implementing experimental code in pytorch, initial work presented at 2023 NeurIPS M3L

GridLink

Software Engineer Intern

Chicago, IL

Jun 2024-present

- Built automated statistical benchmarking, providing crucial error-catching and comparison for core optimizer product
- Wrote unit and batch tests and integrating with S3 and EC2, streamlining company-wide CI/CD processes
- Developed machine learning based methods for optimal resource allocation to optimizer based on input parameters

Bands

Machine Learning Engineer Intern

Chicago, IL

Mar 2024-Jun 2024

- Analyzed music streaming data and built proprietary prediction models for projected royalty earnings
- Used N-HiTS machine learning model to perform long-horizon time series forecasting on complex streaming data
- Collected, pre-processed, and cleaned data from 3rd party APIs added as model inputs, increasing accuracy to 95%

University of Iowa Tippie Analytics Cooperative

AI Researcher

Iowa City, IA

Jun 2022-Sep 2023

- Led Natural Language Processing (NLP) project investigating social media reaction to COVID-19 masking mandates
- **AP Research perfect score** (356 awards of 30,000 worldwide, 2023)

Independent Econometrics Research

Researcher

Plymouth, MN

2021-2022

- Solo author, "Does ESG investing affect int'l capital flows? Evidence from statistical and machine learning methods"
- Contributed Paper Presenter, **MAA MathFest** conference, published in [Abstract Book](#) (Philadelphia, PA, August 2022)
- **Society for Science Regeneron Science Talent Search (STS) Scholar Award** (2022)

LEADERSHIP, ACTIVITIES, & PROJECTS

Maroon Capital

Board Member & Analyst

Chicago, IL

Sep 2023-present

- Built, backtested, and paper traded systematic trading model based on NLP sentiment analysis in news articles
- Maroon Capital Trading Competition 1st Place (2024)
- Lead twice-weekly lecture series, team activities, and recruiting events for 60+ members of premier quant finance club

Paragon Global Investments

Quantitative Research Analyst

Chicago, IL

Sep 2023-present

- Built and backtested trading model based on stock pinning behavior in options markets, presented findings

AI @ UChicago

Board Member

Chicago, IL

2023-present

- Lead weekly discussions and lecture series on AI/ML topics in a paper reading group; lead Kaggle competition teams

Wayzata High School Math Team; Minnesota All-State Math Team; Wayzata Math Modeling

Captain, Varsity team member

Plymouth, MN

2019-2022

- Managed and organized team practices, team activities, recruitment, and tournaments
- State champion (2020, 2021, 2022, 2023), ARML, HMMT, 4x AIME
- COMAP MCM/ICM Honorable Mention (2022), MathWorks M3 Challenge Honorable Mention (2022)

SKILLS

Computer and Data: Python, scikit-learn, pytorch, tensorflow, pandas, numpy, Java, C/C++, R/RStudio, MATLAB

Mathematics and Statistics: Multivariable Calculus, Differential Equations, Linear Algebra, Combinatorics, Statistics,

Applied Regression Analysis, Data Structures, Data Science, Algorithms, Math Modeling, Object Oriented Programming