Aldrich Wang

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EDUCATION

The University of Chicago — **Chicago, IL**
Master of Science in Financial Mathematics — Expected: December 2025
Bachelor of Arts in Economics & Sociology (**GPA**: 3.83/4.0, *Cum Laude*; **SAT**: 1540) — June 2024

- **College Awards**: Harper Award for Exceptional Academic Performance; Dean's List; Advanced Scholar; Metcalf Fellowship
- **Competitions**: Citadel Securities Invite-Only Trading Challenge – 2nd Place (2023); Jane Street Estimathon @UChicago – 2nd Place (2023); UChicago Econometrics Game – Global Finalist (2022)
- **Courses**: Portfolio and Risk Management; Option Pricing; Computing for Finance in Python; Probability and Stochastic Processes; Big Data Tools in Economics; Econometrics; Abstract Linear Algebra; Statistical Models and Methods

EXPERIENCE

Neuberger Berman — **Chicago, IL**
Quantitative Researcher Intern — September 2024 - Present

- Analyzed the Fixed Income Tactical Asset Allocation (TAA) model, focusing on signal generation, risk management, and position sizing; integrated advanced Machine Learning and Artificial Intelligence techniques to enhance predictive accuracy for fixed income instruments
- Applied data-driven methodologies, including predictive analytics, natural language processing, and neural networks, to optimize the model's performance; conducted back-testing with historical data to validate model improvements, focusing on return consistency and risk management

Center for the Economics of Human Development — **Chicago, IL**
Graduate Research Assistant — June 2024 - Present

- Collaborated with Professor James Heckman (Nobel Laureate, 2000) and his research team on three diverse projects spanning economic theory, development economics, and econometrics
- Conducted 10+ comprehensive literature reviews on child development and life-cycle models, directly informing research strategies and enhancing the team's understanding of key concepts of practical dynamic programming and household choices
- Leveraged Python and MATLAB to develop sophisticated economic life-cycle models and execute time series analyses, including state space modeling, resulting in actionable insights on childhood development and maternal fertility timing with a focus on saving and borrowing behaviors.

China International Capital Corporation Limited — **Beijing, China**
Private Equity Investment Analyst — July 2023 - August 2023

- Employed rigorous financial analysis techniques to perform thorough due diligence on potential investment targets within dynamic Chinese medical nutrition and medical aesthetics sectors, leading to the identification of 3 high growth opportunities
- Analyzed market trends and competitive dynamics to inform investment decisions, created evaluation model based on financial data, key performance indicators, and historical trends to assess financial viability and growth potential of target companies

Maroon Capital, UChicago's Quantitative Finance Student Organization — **Chicago, IL**
Trading Analyst — September 2022 - June 2023

- Executed a pairs-trading project on the real stock market of the semiconductor stocks AMD and NVIDIA, integrating statistical principles into a trading strategy; monitored back-testing; implemented in a real-life scenario to manage a simulated portfolio and optimized continuously to increase profit (approximately 20% within a 6-month timeframe)

Procter & Gamble Company (P&G) — **Cincinnati, OH (Online)**
Data Analyst Intern — October 2020 - December 2020

- Executed analyses on sales performance of P&G's make-up brands Olay and SK-II in Greater China; employed Python to model market competition (3600+ brands in total) and conduct data visualization
- Evaluated the pandemic's impact on overall market sales and company responses; performed market research and quantitative modeling, including scenarios like Chinese Black Friday, to identify revenue growth opportunities across key market drivers

Money Investment and the Kelly Criterion, Research at Duke University — **Durham, NC**
Independent Researcher (under the supervision of Prof Hubert Bray) — August 2020 – October 2020

- Applied the Kelly Criterion to optimize multi-asset portfolios (stocks, bonds, Bitcoin, commodities) using historical data from 2000 to 2020, achieving an 88.9% projected return and enhancing portfolio stability through risk management techniques
- Created MATLAB algorithms to solve complex multi-variable investment scenarios in changing market conditions and leveraging statistical analysis and risk adjustments to maximize returns and minimize downside risk

CERTIFICATES, TECHNICAL SKILLS, & INTERESTS

Akuna Capital – Options 101, 201 | **Stanford University** – Social and Economic Networks; Game Theory
Computing: Python, Jupyter, R, MATLAB, SQL, Stata, Java, MS Office
Interests: Poker, Table Tennis (Intramurals Men's Singles Semi Finalist), Band Performance (Vocalist & Guitarist)