

Kevin Haochuan Wang

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EDUCATION

The University of Chicago

Double Major BS in Statistics, BA in Economics

GPA: 3.8/4.0

Chicago, IL

Jun 2025

- **Coursework:** Machine Learning, Stochastic Process, Multi-Var Analysis, Linear Algebra, Big Data, Differential Equation
- **Honor:** Dean's List, Jeff Metcalf Scholar, TA for Prof. Przybyl's Building New Venture, Differential Equations, Cal III

INTERNSHIP EXPERIENCE

Shanghai Minghong Investment

New York, NY & Shanghai, China

Quantitative Research Intern

Jun 2024-Sep 2024

- **Alpha Research:** Developed mid-frequency trading strategies for BTC options around macro events. Utilized LASSO regression to combine signals by selecting predictive features in order book dynamics, increased Sharpe from 0.8 to 2.2.
- **Vol surface Fitting:** Built a Python-based local volatility model for BTC options, improving the bid-ask spreads between 30Delta and 70Delta strikes. Dynamically adjusted positions to optimize risk exposure and reduce hedging costs.
- **Options Market Making:** Deployed 3 profitable quoting strategies for crypto options on different exchanges, boosted market-making bot volume by 15%. Optimized quoting latency / dynamic risk management to maintain market neutrality.

Optiver

Chicago, IL

Quantitative Research Intern

Jun 2023-Aug 2023

- **Options Market Making:** Operated market-making tasks independently, adjusted bid-ask spreads based on market conditions. Optimized vol surface for trading TSLA options in daily trading simulation, generated ~\$50k in three weeks.
- **Strategy Research:** Developed a pair trading strategy based on historical market flow yielded 2.8+ Sharpe in back test.
- **Vol surface Fitting:** Conducted research on short-term Implied Volatility changes across event. Utilized PCA and Factor Analysis to identify signals and presented actionable insights to the Chicago management team.
- **Index rebalancing:** Shadowed traders on the Tech and SPY desks, focusing on near-expiration options. Assisted in developing risk-aware index rebalancing strategies and performed analysis of past transactions to assist traders.

RESEARCH EXPERIENCE

Booth School of Business, University of Chicago

Chicago, IL

Undergrad Researcher, Options and Delta One Products Pricing, PI Prof. Dacheng Xiu

Aug 2022 – Present

- **Autoencoder Research:** Collaborated with researchers on autoencoders for non-linear relationships in short-term price predictions within micro-market structures. Simulated across various ANN architectures using TensorFlow and PyTorch.
- **Strategy Research:** Developed and backtested pricing models for options and delta one products using PCA, LASSO, and Ridge regression. Enhanced model accuracy by calibrating to historical data and optimizing feature selection process.

Media Neuroscience Lab, University of California, Santa Barbara

Santa Barbara, CA

Researcher, NLP on Hip-Hop Lyrics and Twitter Threads, PI Prof. René Weber

Oct 2021 – Jun 2022

- **NLP:** Co-developed the “eMFD” Natural Language Processing model to analyze emotions behind Hip-Hop lyrics and social feedback from Genius and Twitter Threads and cross compared rap's social impact with other genres of music.
- **Machine Learning:** Co-authored and presented the research “Moral Themes in Hip-Hop Lyrics with Machine Learning Models” in the 2022 Annual Meeting of Media & Morality with Prof. Rene Weber. ([Research Poster](#))

LEADERSHIP & ACTIVITIES

Derivative Group Quant Trading--UChicago

Chicago, IL

Associate and Cohort Leader

Oct 2022 – Present

- Presented weekly lectures on martingale and other betting strategies' long-term profitability on Blackjack and other games.
- Finished as top 10 teams in UChicago Trading Competition, top 2% in the IMC Prosperity, and top 10% in the 3rd Citadel & Amplify Trading Challenge.

UChicago Boxing Club--UChicago

Chicago, IL

Vice President

Jun 2022 – Present

- Trained in Boxing and Muay Thai for four years and experienced in sparring and inter-club competitions.
- Provided personalized training schedules and coached 40 schoolmates from beginners to intermediate boxers.

SKILLS

Skills: Python, R, SQL, C++, LaTeX, Microsoft Office Suite, Sketchup, Fusion360

Interests: Boxing, UFC, Hiking, DJ with Ableton Live, Basketball, Surfing, Analyzing NBA Game Stats, Poker