Eric Wang

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EDUCATION

University of Pennsylvania **Philadelphia, PA**
B.A. in Mathematics; Double in Statistics Expected May 2026

- **GPA:** 3.96 / 4.0; **Honor:** Dean's List; USAMO Qualifier
- **Relevant Coursework:** Linear Algebra, Probability, Advanced Statistical Model, Analysis, Accounting

PROFESSIONAL & RESEARCH EXPERIENCE

Meteora Capital **New York, NY**
Quantitative Investment Intern May 2024 – Aug 2024

- Completing an internship at a $600 Million AUM hedge fund focused on event-driven trading strategies
- Spearheaded the formulation of a Warrant Arb Portfolio consisting of equities, options, ETF, and warrants to achieve long and short exposure totaling $10M+ and achieved gross return of 4.78% over three months
- Conducted an independent portfolio risk valuation project using Monte-Carlo Simulation, Historical Simulation, and Mean-Variance Analysis to calculate historical & implied volatility, CVaR, and VaR
- Analyzed portfolio-level returns analysis through quantitative training techniques, including mean-reversion strategy, macroeconomic hedging, and statistical arbitrage, and helped optimize risk-adjusted returns
- Implemented statistical arbitrage, specifically relative value strategies, to find trading pairs, construct optimal logarithmic spread, and test stationarity of different time series using the Augmented Dickey-Fuller test

HuaTai Securities **Shanghai, China**
Quantitative Trading Intern - Equity Trading & Market Making Jun 2023 – Aug 2023

- Completed a 10-week internship, joined the algorithmic trading team in enhancing securities selection model and refining trading strategies for individual stocks, equity indexes, derivatives, and various other products
- Utilized MultiCharts to conduct correlation and significance analysis of historical trading price, and implemented Market Making strategies including Delta Neutral, Stoikov Model, and Grid Trading
- Organized and visualized trends in FX/ Commodities/ Credit markets and performed regression analysis
- Learned to Use XQuant & QTrader for large-scale data processing and back-tested models for optimization

Wharton School of Business **Philadelphia, PA**
Undergraduate Researcher, Probability and Statistics Jan 2023 – May 2023

- Assisted in Professor Bhattacharya's research on topics in discrete geometry and probability theory
- Designed a Rich-Point-Sorting Algorithm, and used Order Lemma, Discrepancy Lemma, and Pigeon Hole Principle to improve the lower bound of the number of monochromatic triangles in two colored point sets

EXTRACURRICULAR & LEADERSHIP EXPERIENCE

D.E. Shaw Fellowship **New York, NY**
Selected Participant Mar 2024

- Investigated D.E. Shaw's strategies in fundamental analysis, long/short, statistical arbitrage, and algo trading

Wharton Investment & Trading Group (WITG) **Philadelphia, PA**
Fundamental Analyst & Macro Strategy Feb 2023 – Present

- Presented a 30-page pitch on Paypal (NASDAQ: PYPL), synthesized business model and competitive advantages, highlighted investment thesis, outlined risks and mitigants, and was approved by the committee
- Pitched CAVA (NASDAQ) post-IPO, held for ten months, and achieved 60% return for the student-run fund
- Spearheaded an L/S portfolio consisting of 14 equities primarily in the Consumer and TMT sectors, mitigated risks using mean-variance optimizer and hedging methods, and achieved an 8% annualized Sharpe ratio

Wharton Undergraduate Finance Club (WUFC) **Philadelphia, PA**
Quantitative Finance Committee Member Feb 2023 – Present

- Implemented an event-based backtesting framework used by the team to standardize testing alpha signals
- Held monthly club-wide poker tournaments, organized mock trading sessions and group socials

SKILLS, ACTIVITIES, & INTERESTS

Languages Skills: Fluent in English, Fluent in Mandarin, Microsoft Office, Python, MATLAB, LaTeX, R
Interests: Crossfit, Rowing, Powerlifting, Scuba Diving, Basketball, Sneaker Trading, Texas Hold'Em