Allen Wang

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EDUCATION

The University of Chicago - GPA: 3.92/4.0 Chicago, IL
B.S. in Applied Mathematics Expected June 2026
Honors:
- **1x USAJMO, 4x AIME**, AMC Distinguished Honor Roll, **USACO Gold**

Activities:
- **Varsity Track and Field**, Maroon Capital, Paragon Global Investments, Financial Markets Program, AKPSI

EXPERIENCE

Quantitative Trader Intern Sunnyvale, California
Finalyze Capital June 2024 - Present
- Currently learning about and gaining experience with the futures market
- Developing currency-carry trading algorithm project to be potentially traded by the firm

RESEARCH EXPERIENCE

Research Assistant Chicago, Illinois
The University of Chicago Booth School of Business January 2024 - Present
- Forecasting volatility in high frequency trading with Professor Dacheng Xiu and team of graduates
- Co-leading subgroup of 4+ undergraduate research assistants
- Developed 5+ python/slurm scripts for data mining which are still used by the team to this day
- Balancing 20+ hour weeks + 3-4 deliverables a week + 2-3 weekly meetings with professor and team
- Working with futures of 60+ assets across commodities, forex, bonds, CEI dating back to 1996

Research Assistant Chicago, Illinois
The University of Chicago Math REU June 2024 - Present
- Currently researching topics in statistics including markov chains and convex optimization under Baichen Tan
- Co-authoring paper on finite markov chains

PROJECTS

Options Pinning Systematic Trading Algorithm January 2024 - April 2024
- Expanded on ideas in “Mathematical Models for Stock Pinning Near Option Expiration Dates” - Avellaneda et al.
- Created an open interest metric signal to detect options pinning
- Developed mean reversion algorithm with over 90% win rate on signaled assets/contracts

Twitter Sentiment Analysis Trading Algorithm January 2024 - March 2024
- Created “engagement metric” of twitter posts including hashtags of stock tickers
- Developed algorithm to build and rebalance equal weight portfolio based on engagement metric
- Implemented 3 layer CNN in attempt to predict returns from engagement metric
- 59% return in 2 year span, 1.04 Sharpe/1.13 Sortino, 14% max drawdown + beats SP500 by over 4x

Technical Analysis Trading Algorithm December 2023 - January 2024
- Experimented with moving average convergence and stochastic oscillators
- Developed a combined mean reversion and momentum based trading algorithm
- 30%+ average yearly returns and beats SP500 return by over 2x based on backtesting

SKILLS & INTERESTS

Languages: English (Fluent), Mandarin (Native)
Computer: Proficient in Python, Java, C++, Pandas, NumPy
Interests: Poker, Football, Piano, Basketball, Fashion, Movies, Photography, Travel, Violin