

Allan Wang

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EDUCATION

Dartmouth College

Hanover, NH

Physics and Economics Major, Math Finance Minor. GPA: 3.99/4

Sept 2020 - June 2024

Honors and Awards: Dartmouth Salutatorian, Phi Beta Kappa, Haseltine Chemistry-Physics Prize

Citations for Academic Excellence in Theory of Finance, Macroeconomics, and Mathematical Finance II

Relevant Courses: Econometrics, Microeconomic Theory, Probability Theory, Game Theory, Financial Markets and Intermediaries, Linear Algebra, Differential Equations

PROFFESIONAL EXPERIENCE

BNP Paribas

New York, NY

Macro Structuring Analyst

July 2024 - Present

- Assist relative value and macro fundamental idea generation in the FX spot and volatility space for clients.
- Price exotic swaps and structured notes to bid in real-time client auctions, provide market color to traders.

Bridgewater Associates

Westport, CT

Investment Associate Internship

June 2023 - Aug 2023

- Engineered features from 30 years of Indian daily price data to develop and validate an inflation indicator.
- Formulated and backtested systematic FX and rates strategies on this signal, integrated into trading algorithms.
- Developed a country-level momentum trading model based on academic literature, analyzed out-of-sample performance across 18 markets using risk-adjusted metrics, and presented findings to managers.

Riscient Capital Management

New York, NY

Hedge Fund Analyst Internship

Nov 2021 - Jan 2022

- Modeled potential future regimes for US biofuel production and demand using aggregated corporate data and future policy requirements, contextualizing with market-specific restrictions and characteristics.
- Linked model outputs to flows in soybean markets and other commodities, informing investment decisions.

Mass General Brigham

Boston, MA

Data Analyst Internship

June 2019 - Sept 2019

- Cleaned and processed data from cortical thickness scans of 300+ Huntington's disease patients.
- Regressed patient neuropsychological exams results on specific scan features, presented findings to lab.
- Augmented data pipelines with Python-based processing of raw data generated by Channing wet labs.

EXTRA-CURRICULAR ACTIVITIES

James O. Freedman Presidential Scholars

Hanover, NH

Economics Research Assistant

Jan 2022 – May 2023

- Applied a four-factor model to predict mutual fund idiosyncratic performance in and out of sample using Stata, decomposing returns to various betas to study fund manager skill and selection.
- Built a database of papers covering mutual fund returns to conduct meta-analysis of results and persistence.

Dartmouth Investment and Philanthropy Program

Hanover, NH

Fund Analyst

Dec 2020 – June 2024

- Analyzed the financials of a renewables firm and constructed a DCF, leading to a \$20k investment.
- Built pitch decks for various stocks within a 10-person team and presented at club meetings.

PROJECTS

Physics Senior Honors Thesis: *The Three Body Problem in General Relativity.*

- Derived and implemented initial conditions to recreate a novel family of non-planar closed three body orbits.
- Applied perturbative first-order effects of general relativity to solve for gravitational waves and orbital decay.

Mathematical Finance II Final Paper: *Training Heston Volatility Parameter Calibrators on Synthetic Data*

- Generated price paths with known Heston parameters and extracted observable features to train neural nets and tree models, seeking to improve compute and accuracy requirements relative to existing estimators.
- Analyzed the performance of learners across parameters to check robustness and feature relevance.

ADDITIONAL INFORMATION

Skills: Python, Java, Mathematica, Stata, Mandarin Chinese, Bloomberg, Excel, VBA

Awards and Contests: USACO Silver, AIME Qualifier

Certifications: FINRA Series 7 and Series 63, NFA Swaps Proficiency

Interests: Chess, Poker, Tennis, Running, and Swimming, Meditation, Piano, Saxophone, ASL, Spaghetti Westerns